ASIC
Australian Securities &
Investments Commission

> **Note:** This document has been prepared using the MS Word 'Compare' function. It compares:
>
> - the draft remade ASIC Rules (see Attachment 1 to CP 361); with
>
> - the draft amended ASIC Rules (see Attachment 2 to CP 361).
>
> The text of Attachment 2 to CP 361 prevails over the text of this document, but see the note on page 3.

# ASIC Derivative Transaction Rules (Reporting) 2022

Note: This is a draft compilation of the Rules at Attachment 1, incorporating amendments to Attachment 1 proposed to commence on 1 April 2024.

# Contents

# Chapter 1: Introduction

## Part 1.1 Preliminary

### 1.1.1 Enabling legislation

ASIC makes this instrument under section 901A of the Act.

### 1.1.2 Title

This instrument is the *ASIC Derivative Transaction Rules (Reporting) 2022*.

### 1.1.3 Commencement

This instrument commences on the later of:

(a) 1 October 2023; and

(b) the day after this instrument is registered on the Federal Register of Legislation.

> Note: The register may be accessed at www.legislation.gov.au.

**Note:** Rule 1.1.4 of the current ASIC Rules was inadvertently removed from Attachment 1 to CP 361, and correspondingly also from Attachment 2 to CP 361. It was not proposed in CP 361, and it is not intended, that this rule be removed from the draft remade ASIC Rules or the draft amended ASIC Rules.

The text of Rule 1.1.4 in the current ASIC Rules is:

### 1.1.4 Penalties for a contravention of these Rules

The maximum pecuniary penalty payable for a contravention of a provision of these Rules is an amount determined by the Court under section 1317G of the Corporations Act.

## Part 1.2 Interpretation

### 1.2.1 References to time

In these Rules, unless the contrary intention appears, a reference to time is to Australian Eastern Standard Time (AEST) or Australian Eastern Daylight Time (AEDT), as applicable, in Sydney, Australia.

### 1.2.2 Words and expressions defined in the Corporations Act

Words and expressions defined in the Act will, unless otherwise defined or specified in these Rules or the contrary intention appears, have the same meaning in these Rules.

Note: For convenience, some words and expressions defined in the Act are cross-referenced in Rule 1.2.3 below.

### 1.2.3 Definitions

In these Rules:

*Act* means the *Corporations Act 2001*.

*affirmation or confirmation platform* means a facility that provides a regular electronic mechanism for the counterparties to a Reportable Transaction to affirm or confirm some or all of the terms of a Reportable Transaction to each other.

*AFS Licence* means an Australian financial services licence within the meaning of section 761A of the Act.

*AFS Licensee* means a person who holds an AFS Licence.

*ASIC* means the Australian Securities and Investments Commission.

*Australian ADI* means an Australian Entity that is an Australian ADI within the meaning of section 9 of the Act.

*Australian Entity* means an entity (including a corporation, partnership, managed investment scheme or trust) that is incorporated or formed in this jurisdiction.

*authorised clearing facility* means an authorised clearing and settlement facility that provides a regular mechanism for the operator of the facility to enter into Reportable Transactions by being substituted, by novation, as a counterparty to a Reportable Transaction or becomes a counterparty to a Reportable Transaction with the equivalent, or substantially equivalent, legal and economic effect as a novation.

*authorised clearing and settlement facility* has the meaning given by section 761A of the Act.

*authorised financial market* means:

(a) a licensed market; or

(b) a financial market where the operator of the financial market is authorised to operate the financial market in the foreign country in which the operator's principal place of business is located.

*Business Day* means a day that is not a Saturday, a Sunday, or a public holiday or bank holiday in the Relevant Jurisdiction.

*CCIV* means a company that is registered as a corporate collective investment vehicle under the Corporations Act.

*clearing member* means a person who is allowed to directly participate in an authorised clearing and settlement facility under the operating rules of the facility.

*CS Facility Licensee* has the meaning given by section 761A of the Act.

*Derivative* has the meaning given by section 761D of the Act.

*Derivative Trade Repository* has the meaning given by section 761A of the Act.

*Derivative Transaction* has the meaning given by section 761A of the Act.

*Derivative Transaction Information* means the information about Derivative Transactions set out in Part S1.3 of Schedule 1 to these Rules.

*Exempt Foreign Licensee* means a person:

(a)   whose activities, relating to Derivatives, are regulated by an overseas regulatory authority;

(b)   who provides a financial service, relating to Derivatives, only to wholesale clients as defined in section 761G of the Act; and

(c)   who is exempt from the requirement to hold an AFS Licence for the financial service referred to in paragraph (b).

*Foreign ADI* has the meaning given by section 5 of the *Banking Act 1959*.

*ISO* means the International Organization for Standardization, and any reference to ISO followed by a number means the standard of that number, and any successor standard that is maintained and published by ISO from time to time.

> Note: For example, ISO 17442 means the standard numbered 17442 that is maintained and published by ISO from time to time.

*LEI* means a legal entity identifier code in the format and structure specified in ISO 17442.

*Licence* means an Australian derivative trade repository licence within the meaning of section 761A of the Act.

*Licensed CS Facility* has the meaning given by section 761A of the Act.

*Licensed Repository* means a licensed derivative trade repository as defined in section 761A of the Act.

*Operating Rules* has the meaning given by section 761A of the Act.

*non-bank body regulated by APRA* means a body within the meaning of subsections 3(2) and 3(3) of the *Australian Prudential Regulation Authority Act 1998* other than a body authorised under the *Banking Act 1959*.

*Non-centrally Cleared Derivative* means an OTC Derivative where:

(a) the operator of an authorised clearing facility is not a counterparty; and

(b) a clearing member, acting in the capacity of clearing member, is not a counterparty.

*OTC Derivative* has the meaning given by Rule 1.2.4.

***Part 7.2A Market*** means a financial market to which an instrument made under subsection 798G(1) of the Act applies.

> Note: Instruments made under subsection798G(1) of the Act are market integrity rules made by ASIC. Market integrity rules may be accessed at www.legislation.gov.au.

***Prescribed Class*** means a class of Derivatives that the Minister has determined, under section 901B of the Act, as a class of Derivatives in relation to which Reporting Requirements may be imposed (and that determination has not been revoked).

***Prescribed Repository*** means a prescribed derivative trade repository as defined in section 761A of the Act.

***quarter day*** has the meaning given by section 9 of the Act.

***RE*** means the responsible entity of a managed investment scheme.

***Regulated Foreign Market*** has the meaning given by Rule 1.2.4.

***Relevant Jurisdiction*** means, in relation to a Reportable Transaction:

(a) this jurisdiction, if the Reportable Transaction was booked to the profit or loss account of a branch of the Reporting Entity located in this jurisdiction or was entered into by the Reporting Entity in this jurisdiction; or

(b) if paragraph (a) does not apply:

(i) the jurisdiction in which the Reportable Transaction was booked to the profit or loss account of a branch of the Reporting Entity; or

(ii) if subparagraph (i) does not apply, the jurisdiction in which the Reportable Transaction was entered into by the Reporting Entity.

***Reportable Transaction***, in relation to a Reporting Entity, has the meaning given by Rule 1.2.5.

***Reporting Entity*** has the meaning given by Rule 1.2.5.

***Reporting Requirements*** has the meaning given by subsection 901A(6) of the Act.

***Retail Client*** has the meaning given by ~~sections~~ 761G of the Act.

***Rules*** means these derivative transaction rules.

***Small-scale Buy-side Entity*** means a Reporting Entity that:

(a) is an RE, Trustee or a non-bank body regulated by APRA; and

(b) is not an AFS Licensee whose AFS Licence authorises them to make a market in derivatives; and

(c) is not an Exempt Foreign Licensee; and

(d) ***meets the small-scale criteria***; and

(e) is not ***disqualified from the small-scale criteria;***

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where:

(f)    an entity *meets the small-scale criteria* from the day after the quarter day following two successive quarter days that it holds 12 billion Australian dollars or less of total gross notional outstanding Non-centrally Cleared Derivatives; and

(g)    an entity is *disqualified from the small-scale criteria* from the day after the quarter day following two successive quarter days that it holds greater than 12 billion Australian dollars of total gross notional outstanding Non-centrally Cleared Derivatives;

(h)    for a Reporting Entity other than an RE or a trustee, *holds* means, holds other than in a representative capacity; and

(i)    for a Reporting Entity that is an RE or a trustee, *holds* includes holds in the capacity of RE or trustee.

*Trustee* means a trustee of a trust.

*UTI* means a unique transaction identifier in the form specified in ISO 23897.

*UTI generating entity* means an entity that generates a UTI for the purposes of these Rules.

### 1.2.4    OTC Derivatives

(1) Subject to subrules (2), (6) and (7), in these Rules a Derivative is an *OTC Derivative* if the Derivative is in a Prescribed Class.

(2) In these Rules a Derivative is not an *OTC Derivative* if:

(a)    the Derivative is able to be traded (within the meaning of section 761A of the Act) on a Part 7.2A Market or a Regulated Foreign Market; and

(b)    in the case of a Part 7.2A Market, the entry into of the arrangement that is the Derivative:

(i)    takes place on the Part 7.2A Market in accordance with the Operating Rules of the Part 7.2A Market; or

(ii)    is reported to the operator of the Part 7.2A Market in its capacity as operator of the Part 7.2A Market, in accordance with the Operating Rules of the Part 7.2A Market; or

(c)    in the case of a Regulated Foreign Market, the entry into of the arrangement that is the Derivative takes place on the Regulated Foreign Market.

(2A) For the purposes of subrule (2), *Regulated Foreign Market* means any financial market:

(a)    that is registered by the United States Commodity Futures Trading Commission as a "Designated Contract Market" under section 5h of *Commodity Exchange Act 1936* (US);

(b) that is a "Regulated market" as defined in Article 4(1)(21) of Directive 2014/65/EU of the European Parliament and of the Council of 15 May 2014 on markets in financial instruments (in this Rule, the *Directive*); or

(c) that is a financial market, or is in a class of financial markets, that has been determined by ASIC as a Regulated Foreign Market under subrule (3).

(3) ASIC may determine from time to time that a financial market, or a financial market in a class of financial markets, in a foreign jurisdiction is a *Regulated Foreign Market* for the purposes of subrule (2), where, in the opinion of ASIC, the operation of the financial market in the foreign jurisdiction is subject to requirements and supervision that are sufficiently equivalent, in relation to market integrity and market transparency, to the requirements and supervision to which:

(a) a facility referred to in paragraph (2A)(a) is subject in the United States;

(b) a facility referred to in paragraph (2A)(b) is subject in the European Union; or

(c) a Part 7.2A Market is subject in this jurisdiction.

(4) A determination by ASIC for the purposes of subrule (3):

(a) will be registered under the *Legislation Act 2003* as a legislative instrument;

(b) will be published on ASIC's website; and

(c) takes effect on the day specified in the determination.

(5) A determination by ASIC for the purposes of subrule (3):

(a) may be withdrawn by ASIC, from a date specified in a notice of withdrawal that is not less than 1 calendar month after the date the notice of withdrawal is registered under the *Legislation Act 2003*; and

(b) once withdrawn ceases to have effect.

> Note 1: A Derivative is an OTC Derivative under this Rule regardless of whether it is cleared through a Licensed CS Facility.

> Note 2: Determinations and notices of withdrawal under this Rule will be registered by ASIC on the Federal Register of ~~Legislation. The register may be accessed at: www.legislation.gov.au.~~ Legislative Instruments (FRLI) and take effect under the *Legislative Instruments Act 2003.*

(6) In these Rules a Derivative is not an *OTC Derivative* if:

(a) it is a foreign exchange contract between counterparties solely to facilitate the settlement of a transaction between the counterparties, or by one of the counterparties, for the purchase and sale of a foreign currency denominated security, or a portfolio of foreign currency denominated securities; and

(b) under which consideration is provided to settle the transaction not more than 7 Business Days after the day on which the transaction is entered into.

(7) In these Rules a Derivative is not an *OTC Derivative* if:

(a)  it is for the purchase or sale of a thing where it is intended that a counterparty take delivery of the thing within a period of no longer than the period determined by the market convention for delivery of the thing;

(b)  the arrangement does not permit the seller's obligations to be wholly settled by cash, or by set-off between the counterparties, rather than by delivery of the thing; and

(c)  it is not a foreign exchange contract or an option.

### 1.2.5  Reporting Entities and Reportable Transactions

(1) Subject to subrules (2), (3) and (4) for the purposes of these Rules:

(a)  each entity referred to in column 2 of Table 1 is a Reporting Entity; and

(b)  each of the following Derivative Transactions is a Reportable Transaction in relation to the Reporting Entity:

    (i)  the entry into of an arrangement that is an OTC Derivative of the kind referred to in column 3;

    (ii)  the modification or termination of an arrangement that is an OTC Derivative entered into as referred to in subparagraph (i);

    (iii)  the assignment, by a party to an arrangement that is an OTC Derivative entered into as referred to in subparagraph (i), of some or all of the party's rights and obligations under the arrangement, where the Reporting Entity has actual knowledge of the assignment; and

    (iv)  a change to the way a Reporting Entity records an OTC Derivative in the Reporting Entity's books and records, even if that change does not affect any of the information already reported about the OTC Derivative, but excluding (if applicable) any interim changes leading to or necessary for a final change to recording in books and records.

Note: After entering into or modifying an OTC Derivative, a Reporting Entity may, without re-entering or modifying the OTC Derivative, make a change or a series of changes to the way it records the OTC Derivative in its books and records. If only one change is made that change is a reportable transaction under subparagraph (1)(b)(iv), and will require the determination of a new UTI for the change. If a series of cumulative interim changes lead to or are necessary to be recorded for a final change, only the final change is a Reportable Transaction requiring the determination of a new UTI for the final change.

(2) A *Reportable Transaction* includes a Derivative Transaction referred to in paragraph (1)(b):

(a)  by an RE or Trustee in its capacity as RE or Trustee of an Australian Entity, and in those circumstances the *Reporting Entity* is the RE or Trustee; and

(b)  by a person acting for or on behalf of a CCIV, and in those circumstances, the *Reporting Entity* is the corporate director of the CCIV.

Note: The meaning of Reporting Entity for an RE and a Trustee is affected by Rule 2.2.9(2), in relation to generating and reporting a UTI, and by Part S1.1, in relation to reporting Derivative Transaction Information.

(3) An entity is not a Reporting Entity for a Reportable Transaction in a Prescribed Class if the entity is an AFS Licensee whose AFS Licence does not authorise them to provide financial services in relation to that Prescribed Class.

> Note: Under regulation 7.5A.50 of the Corporations Regulations 2001, Reporting Requirements cannot be imposed on some classes of persons.

(4) An entity is not a Reporting Entity for a Reportable Transaction, where:

(a) the entity, acting in the capacity of a clearing member of an authorised clearing facility, clears the Reportable Transaction for another entity through the authorised clearing facility; and

(b) under the operating rules of the authorised clearing facility, each of the entity, the other entity and the operator of, or a related body corporate of, the authorised clearing facility have rights or obligations in relation to the Reportable Transaction.

> Note: Operating rules of an authorised clearing facility that provide for an agency clearing model may provide that both the clearing member and the client or affiliate (each an 'other entity' referred to above) of the clearing member are counterparties of the operator of the authorised clearing facility—in which case, the clearing member is not a Reporting Entity.

**Table 1: Reporting Entities and OTC Derivatives**

| 1. Item | 2. Reporting Entity | 3. OTC Derivatives |
|---|---|---|
| 1 | An Australian Entity that is: <br> (a) an Australian ADI; <br> (b) an AFS Licensee; or <br> (c) a CS Facility Licensee. | All OTC Derivatives to which the Reporting Entity is a counterparty, regardless of where the OTC Derivative is entered into. |
| 2 | A foreign entity that is required to be registered under Division 2 of Part 5B.2 of the Act and is: <br> (a) a Foreign ADI that has a branch located in this jurisdiction; <br> (b) an AFS Licensee; <br> (c) a CS Facility Licensee; or <br> (d) an Exempt Foreign Licensee. | All OTC Derivatives: <br> (a) entered into with a Retail Client located in this jurisdiction; <br> (b) booked to the profit or loss account of a branch of the Reporting Entity located in this jurisdiction; or <br> (c) entered into by the Reporting Entity in this jurisdiction. |

### 1.2.6 References to Licensed Repositories or Prescribed Repositories

(1) A reference in these Rules to reporting information about a Reportable Transaction to a Licensed Repository, is a reference to reporting the information to a Licensed Repository, the Licence for which authorises the Licensed Repository to provide services in respect of a

class of Derivatives that includes the Derivatives to which the Reportable Transaction relates.

(2) A reference in these Rules to reporting information about a Reportable Transaction to a Prescribed Repository, is a reference to reporting the information to a Prescribed Repository that is prescribed in relation to a class of Derivatives that includes the Derivatives to which the Reportable Transaction relates.

Note: See subsection 901A(6) and paragraph 905F(4)(b) of the Act.

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# Chapter 2: Reporting Requirements

## Part 2.1 Application

### 2.1.1 Application

This Chapter imposes obligations on Reporting Entities to report their Reportable Transactions to Licensed Repositories and Prescribed Repositories.

## Part 2.2 Reporting Requirements

### 2.2.1 Transaction Reporting Requirements

**Core Transaction Reporting Requirements**

(1) Subject to subrules (2), (3) and (3), Rule 2.2.8 and Part 2.4, a Reporting Entity must report, for each of its Reportable Transactions, the Derivative Transaction Information set out in Part S1.31 of Schedule 1 to a Licensed Repository, or, if there is no Licensed Repository, to a Prescribed Repository and must report the information in accordance with the requirements of this Part.

(1A) A Reporting Entity must use its best endeavours to ensure that a report about:

(a) a Reportable Transaction made under subrule (1) is not a duplicated report; and

(b) a change to the information reported about an OTC Derivative that does not constitute a Reportable Transaction is not a duplicated report.

> Note 1: Changes to reported information about an OTC Derivative may not be a Reportable Transaction, but those changes must also be reported: See Rule 2.2.2.

> Note 2: A report of a change or changes to valuation or collateral information where the amounts reported do not change but the date or date and time at which the reported valuation or collateral amounts were determined has changed is not a duplicated report.

> Note 3: A report of a change to the way a Reporting Entity records an OTC Derivative in the Reporting Entity's books and records (see 1.2.5(1)((b)(iv)) is not a duplicated report.

(1B) Where the Derivative Trade Repository to which the Reporting Entity reports Derivative Transaction Information creates an item of Derivative Transaction Information set out in Part S1.3 of Schedule 1 that it derives from other information reported by the Reporting Entity and that item of Derivative Transaction Information is in accordance with the requirements of Part S1.3 of Schedule 1, the Reporting Entity is taken to have reported that item of Derivative Transaction Information.

> Note: For example, item 21 in Table S1.1(1) - ) - Reporting timestamp is an item that may be created by a Derivative Trade Repository derived from the submission by a Reporting Entity of a report about a Reportable Transaction

**Exception where no Licensed Repository or Prescribed Repository**

(2) A Reporting Entity is not required to comply with the requirements of subrule (1) and this Part that would otherwise apply to the Reporting Entity in relation to a Reportable Transaction if, at the time the Reporting Entity is required to comply with the requirements:

(a) there is no Licensed Repository authorised to provide services in respect of the class of Derivatives that includes the Derivatives to which the Reportable Transaction relates; and

(b) there is no Prescribed Repository that is prescribed in relation to the class of Derivatives that includes the Derivatives to which the Reportable Transaction relates.

**Exception for foreign entities**

(3) A Reporting Entity other than an Australian Entity or an RE or Trustee acting in its capacity as RE or Trustee of an Australian Entity, is not required to comply with the requirements of subrule (1) and this Part that would otherwise apply to the Reporting Entity in relation to a Reportable Transaction if, at the time the Reporting Entity is required to comply with the requirements:

(a) the Reporting Entity is subject to reporting requirements (*Alternative Reporting Requirements*) in one or more foreign jurisdictions (in this Rule, each, a *Foreign Jurisdiction*) that are substantially equivalent to the Reporting Requirements under these Rules; and

(b) either:

    (i) the Reporting Entity or another entity has:

        (A) reported information about the Reportable Transaction to a Prescribed Repository, in compliance with the Alternative Reporting Requirements in at least one Foreign Jurisdiction; and

        (B) designated the information reported under paragraph (a) as information that has been reported under these Rules; or

    (ii) the Reporting Entity is exempt from the requirement in all of the Foreign Jurisdictions to report information about the Reportable Transaction, or there is no requirement in any of the Foreign Jurisdictions to report information about the Reportable Transaction.

### 2.2.2 Reporting Requirement—Changes

(1) Where a Reporting Entity has reported information about an OTC Derivative and there is a change to the information reported that does not constitute a Reportable Transaction, the Reporting Entity must report the change, and also the applicable information about the change set out in ~~Item 33~~Items 99 and 100 of Table S1.1(1), in accordance with the requirements of this Part.

(2) Without limiting subrule (1) and subject to subrule (3), a Reporting Entity must report:

(a)　each updated mark-to-market, mark-to-model or other valuation of the OTC Derivative, whether performed by the Reporting Entity or by another person on behalf of the Reporting Entity; and

(b)　each change to the collateral held in relation to the OTC Derivative.

(3) If there is more than one update or change of the kind referred to in paragraphs (2)(a) or (b) during a Business Day, the Reporting Entity is only required to report the update or change that occurs closest to the end of that Business Day.

### 2.2.3    Reporting Requirement—Timing (generally, T+1)

(1) Subject to subrule (2), a Reporting Entity that is required to report:

(a)　information about a Reportable Transaction in accordance with subrule 2.2.1(1); or

(b)　a change to information about an OTC Derivative in accordance with subrule 2.2.2(1),

must report the information or change by no later than the end of the next Business Day after the day on which the Reportable Transaction or change occurs.

(2) If the Licensed Repository or Prescribed Repository to which the information or change is to be reported is not available to accept the report of information or changes by the time required under subrule (1), the Reporting Entity must report the information or changes as soon as practicable after the Licensed Repository or Prescribed Repository becomes available to accept the report.

### 2.2.4    Reporting Requirement—Format

(1) A Reporting Entity that is required to report:

(a)　information about a Reportable Transaction in accordance with subrule 2.2.1(1); or

(b)　a change to information referred to in paragraph (a), in accordance with subrule 2.2.2(1),

must report the information or change in an electronic form and in accordance with any format requirements specified:

(c)　in subrule (2) and otherwise in these Rules; and

(d)　by the Licensed Repository or Prescribed Repository to which the information or change is reported, to the extent those format requirements are not inconsistent with any format requirements referred to in paragraph (c).

(2) A Reporting Entity is required to report the information referred to in subrule (1):

(a)　in a machine-readable form;

(b)　in accordance with an ISO 20022 message definition whose message elements include all of the Derivative Transaction Information set out in S1.3.1; and

(c)    using the XML tags specified in the ISO 20022 message definition utilised by the Reporting Entity.

### 2.2.5    Reporting Requirement—Continuity of reporting

(1) Subject to subrule (2) and Rule 2.4.5, a Reporting Entity that reports to a Derivative Trade Repository (in this Rule, the *Original Trade Repository*):

(a)    information about a Reportable Transaction in an OTC Derivative, in accordance with subrule 2.2.1(1); or

(b)    a change to information referred to in paragraph (a), in accordance with subrule 2.2.2(1),

must take all reasonable steps to ensure that it reports further information or changes that relate to the same OTC Derivative, to the Original Trade Repository.

(2) If the Reporting Entity or the person that reports on its behalf is no longer a participant of the Original Trade Repository, or the Reporting Entity is no longer able to comply with subrule 2.2.1(1) or 2.2.2(1) by reporting the information or change to the Original Trade Repository, the information or change must be reported to another Licensed Repository or Prescribed Repository in accordance with the requirements of this Part.

### 2.2.6    Reporting Requirement—Accuracy of reporting

A Reporting Entity must take all reasonable steps to ensure that information it reports under subrule 2.2.1(1) and any change to that information it reports under subrule 2.2.2(1), whether reported by the Reporting Entity on its own behalf or by another person on behalf of the Reporting Entity, is and remains at all times complete, accurate and current.

### 2.2.7    Derivative Transaction Information—Delegation of reporting

A Reporting Entity may appoint one or more persons to report on behalf of the Reporting Entity in accordance with Rules 2.2.1 to 2.2.5 and 2.2.8.

> Note: For example, the Reporting Entity may appoint a counterparty of the Reporting Entity, central counterparty, operator of a financial market, service provider, broker or any other third party.

### 2.2.8    Lifecycle or snapshot reporting

(1) A Reporting Entity that is not a Small-scale Buy-side Entity must report Derivative Transaction Information for each Reportable Transaction in an OTC Derivative that takes place on a day, in accordance with the Rules.

(2) A Reporting Entity that is a Small-scale Buy-side Entity must report Derivative Transaction Information for each Reportable Transaction in an OTC Derivative that is an equity derivative that takes place on a day, in accordance with the Rules.

(3) A Reporting Entity that is a Small-scale Buy-side Entity may comply with Rule 2.2.1 in relation to a Reportable Transaction in an OTC Derivative (**Relevant OTC Derivative**) that is not an equity derivative at the time the Reportable Transaction is entered into, that takes place on a day (**Relevant Day**) by:

(a) reporting Derivative Transaction Information for each Reportable Transaction in the Relevant OTC Derivative; or

(b) reporting Derivative Transaction Information in relation to the Relevant OTC Derivative on its terms as of the Relevant Day,

and otherwise reporting the information in accordance with the Rules.

### 2.2.9 Reporting requirement—Unique transaction identifier

(1) This Rule applies if a Reporting Entity is required to report a UTI for a Reportable Transaction referred to in subparagraph 1.2.5(1)(b)(i), (iii),) or (iv), in a report made under subrule 2.2.1(1).

> Note: This Rule does not apply to a report made under subrule 2.2.1(3) to a Prescribed Repository or where the Reporting Entity does not report the Reportable Transaction in accordance with subparagraph 2.2.1(3)(b)(ii).

(2) In this Rule, other than subrule (8), a reference to a Reporting Entity that is an RE or Trustee includes a person appointed by an RE or Trustee to enter into OTC Derivatives on behalf of the RE or Trustee.

> Note: A person appointed by an RE or Trustee may be a fund manager—in which case, the Reporting Entity or the fund manager may determine the UTI generating entity under subrule (3), generate and provide the UTI to the other counterparty under subrule (4), act upon non-receipt of a UTI under subrule (6) and appoint a service provider under subrule (7)). 

(3) Subject to subrule (6), the Reporting Entity must:

(a) determine the UTI generating entity for a Reportable Transaction specified in column 2 of Table 2 in accordance with column 3 the table; and

(b) take all reasonable steps to determine the UTI generating entity using the first item of Table 2 that applies to the Reportable Transaction.

**Table 2: UTI generating entity for specified Reportable Transactions**

| 1. Item | 2. Reportable Transaction | 3. UTI generating entity |
|---|---|---|
| 1 | The counterparties to the Reportable Transaction are: <br> (a) the operator of an authorised clearing facility; and <br> (b) an entity that is not an operator of an authorised clearing facility. | The operator of the authorised clearing facility |

| 1. Item | 2. Reportable Transaction | 3. UTI generating entity |
| --- | --- | --- |
| 2 | Both of the following apply:<br><br>(a) the counterparties to the Reportable Transaction are:<br><br>    (i) a clearing member of an authorised clearing facility; and<br><br>    (ii) an entity that is not the operator of an authorised clearing facility; and<br><br>(b) the clearing member is acting in its capacity as a clearing member. | The clearing member |
| 3 | The Reportable Transaction was entered into through a facility that is:<br><br>(a) an authorised financial market; or<br><br>(b) not an authorised financial market and:<br><br>    (i) the operator of the facility generates a UTI; and<br><br>    (ii) the other counterparty will report the Reportable Transaction using that UTI under these Rules or the derivative transaction reporting requirements of another jurisdiction. | The operator of the facility |
| 4 | **Transaction is only reportable in this jurisdiction**<br><br>The Reportable Transaction is not required to be reported in any foreign jurisdiction:<br><br>(a) where the Reportable Transaction has been, or will be, electronically affirmed or confirmed on an affirmation or confirmation platform and the operator of the affirmation or confirmation platform will generate a UTI; | The operator of the affirmation or confirmation platform |
| | (b) if paragraph (a) does not apply and the other counterparty is not a Reporting Entity or is not required to report the Reportable Transaction; | The Reporting Entity |
| | (c) if paragraphs (a) and (b) do not apply and the Reporting Entity and the other counterparty have an agreement for the purposes of determining which of them is the UTI generating entity; | The UTI generating entity determined according to that agreement |
| | (d) otherwise. | The counterparty whose LEI with the characters reversed (***reversed LEI***) would appear first if the reversed LEIs of the counterparties were sorted in alphanumeric order, or the only counterparty with an LEI. |

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| 1. Item | 2. Reportable Transaction | 3. UTI generating entity |
|---|---|---|
| | **Transaction also reportable in a foreign jurisdiction** | |
| 5 | Both of the following apply:<br><br>(a) the Reportable Transaction is required to be reported in this jurisdiction and one or more foreign jurisdiction(s); and<br><br>(b) the Reporting Entity and the other counterparty determine the UTI generating entity in accordance with a method that the Reporting Entity reasonably believes is in accordance with the derivative transaction reporting requirements of each of the foreign jurisdictions in which the Reportable Transaction will be reported. | The UTI generating entity determined according to that method |
| 6 | Both of the following apply:<br><br>(a) the Reportable Transaction is required to be reported in this jurisdiction and one or more foreign jurisdiction(s); and<br><br>(b) this jurisdiction is the jurisdiction with the earliest reporting deadline.<br><br>Note: See subrule (4) for the meaning of the reporting deadline in this jurisdiction | The UTI generating entity determined according to Item 6A |
| 6A | If Item 6 requires the UTI generating entity to be determined in accordance with this item: | |
| | (a) where the Reportable Transaction has been, or will be, electronically affirmed or confirmed on an affirmation or confirmation platform and the operator of the affirmation or confirmation platform will generate a UTI; | The operator of the affirmation or confirmation platform |
| | (b) if paragraph (a) does not apply and the Reporting Entity and the other counterparty have an agreement for the purposes of determining which of them is the UTI generating entity; | The UTI generating entity determined according to that agreement |
| | (c) otherwise. | The counterparty whose reversed LEI would appear first if the reversed LEIs of the counterparties were sorted in alphanumeric order, or the only counterparty with an LEI. |

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| 1. Item | 2. Reportable Transaction | 3. UTI generating entity |
|---|---|---|
| 7 | Both of the following apply:<br><br>(a) the Reportable Transaction is required to be reported in this jurisdiction and one or more foreign jurisdiction(s); and<br><br>(b) a foreign jurisdiction is the jurisdiction with the earliest reporting deadline.<br><br>Note: See subrule (4) for the meaning of the reporting deadline in this jurisdiction | The UTI generating entity determined according to the derivative transaction reporting requirements of that foreign jurisdiction |
| 8 | Both of the following apply:<br><br>(a) the Reportable Transaction is required to be reported in this jurisdiction and one or more foreign jurisdiction(s); and<br><br>(b) there is no jurisdiction with an earliest reporting deadline.<br><br>Note: See subrule (4) for the meaning of the reporting deadline in this jurisdiction | The UTI generating entity determined according to Item 8A |
| 8A | If Item 8 requires the UTI generating entity to be determined in accordance with this item: | |
| | (a) if the Reporting Entity and the other counterparty have an agreement for the purposes of determining the UTI generating entity; | The UTI generating entity determined according to that agreement |
| | (b) if paragraph (a) does not apply and the Reportable Transaction has been, or will be, electronically affirmed or confirmed on an affirmation or confirmation platform and the operator of the affirmation or confirmation platform will generate a UTI; | The operator of the affirmation or confirmation platform |
| | (c) if paragraphs (a) and (b) do not apply and the Reportable Transaction will be reported by both counterparties to a single Derivative Trade Repository which records both reports into the repository records of a single jurisdiction; | The operator of the Derivative Trade Repository |
| | (d) otherwise. | The counterparty whose reversed LEI would appear first if the reversed LEIs of the counterparties were sorted in alphanumeric order, or the only counterparty with an LEI. |

(4) For the purposes of Item 6, 7 and 8 in Table 2, the reporting deadline in this jurisdiction for a Reportable Transaction is the end of the next business day in Sydney after the day on which the Reportable Transaction occurs.

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(5) If the Reporting Entity is the UTI generating entity for the Reportable Transaction, the Reporting Entity must:

(a) generate the UTI; and

(b) provide the UTI to the other counterparty to the OTC Derivative to which the Reportable Transaction relates in a timely manner and not later than 10:00 a.m. Sydney time on the next business day in Sydney after the requirement to report the information about the Reportable Transaction arises.

(6) Where the Reporting Entity is not the UTI generating entity for the Reportable Transaction and does not receive a UTI from the UTI generating entity determined under subrule (3) in sufficient time to enable the Reporting Entity to report the UTI for the Reportable Transaction in accordance with rule 2.2.3:

(a) if the Reporting Entity reasonably believes that it will, at a later time, receive the UTI from the UTI generating entity determined under subrule (3), the Reporting Entity must generate a UTI and report that UTI for the Reportable Transaction in accordance with Part 2.2;

(b) if the Reporting Entity reasonably believes that it will not receive the UTI from the UTI generating entity determined under subrule (3), the Reporting Entity must use its best endeavours to determine the UTI generating entity (*new UTI generating entity*) according to the next applicable item in Table 2 in subrule (3); and

(c) if the new UTI generating entity:

(i) is the Reporting Entity; or

(ii) is not the Reporting Entity and does not provide the Reporting Entity with a UTI in sufficient time to enable the Reporting Entity to report the UTI for the Reportable Transaction in accordance with rule 2.2.3,

the Reporting Entity must generate a UTI and report that UTI for the Reportable Transaction in accordance with Part 2.2.

Note: A Reporting Entity may not receive a UTI from another entity in sufficient time to report the Reportable Transaction because, for example, the other entity is not required by the rules of its home jurisdiction to generate a UTI or the UTI generating entity has not promptly provided the UTI to the Reporting Entity.

(7) A Reporting Entity may appoint a person (*Service Provider*) to generate the UTI for a Reportable Transaction for which the Reporting Entity is the UTI generating entity, provided that:

(a) the terms of the Service Provider's appointment and any related agreements or arrangements require that the Service Provider generate a UTI using the Service Provider's LEI as the LEI component of the UTI; and

(b) the terms of the Service Provider's appointment and any related agreements or arrangements require that the Service Provider provide that UTI to the other counterparty in accordance with subrule (5)(b).

(8) For the avoidance of doubt, a Reporting Entity:

(a) that appoints a Service Provider under subrule (7); or

(b) is an RE or Trustee that appoints a person to enter into OTC Derivative Transactions on behalf of the RE or Trustee and that person acts for the RE or Trustee under this Rule for a Reportable Transaction,:

contravenes this Rule if the Service Provider or person appointed does not determine and provide a UTI as required under this Rule 2.2.9.

## Part 2.3 Records

### 2.3.1 Keeping of records

(1) A Reporting Entity must keep records that enable the Reporting Entity to demonstrate it has complied with the requirements of these Rules.

(2) A Reporting Entity must keep the records referred to in subrule (1) for a period of at least five years from the date the record is made or amended.

(3) Without limiting subrule (1) and subject to subrule (4), a Reporting Entity must keep a record of all information that it is required to report under subrules 2.2.1(1) and 2.2.2(2).

(4) A Reporting Entity is not required to keep the records referred to in subrule (3) where the Reporting Entity has arrangements in place to access those records in a Licensed Repository or Prescribed Repository, either directly or through another person, for the period set out in subrule (2).

### 2.3.2 Provision of records or other information

(1) A Reporting Entity must, on request by ASIC, provide ASIC with records or other information relating to compliance with or determining whether there has been compliance with these Rules.

(2) A request by ASIC under subrule (1) must be in writing and give the Reporting Entity a reasonable time to comply.

(3) The Reporting Entity must comply with a request under subrule (1) within the time specified in the request or if no time is specified, within a reasonable time.

## Part 2.4 Transitional matters

### 2.4.1 Re-reporting requirement

A Reporting Entity that has, before 31 March 2024, made a report for a Reportable Transaction and:

(a) the OTC Derivative the subject of the Reportable Transaction has an Expiration date (as defined by item 16 of Table S1.1(1)) later than 31 March 2025;

(b)    the OTC Derivative has not been terminated on or before 30 September 2024;

(c)    the information about the OTC Derivative reported before 31 March 2024 does not include:

    (i)    all of the Derivative Transaction Information set out in column 3 of Table S1.1(1), to the extent that information is relevant to the Reportable Transaction; or

    (ii)    information in accordance with the format and allowed values set out in columns 4-5 of Table S1.1(1)

the Reporting Entity must, by 30 September 2024 make a change report about the OTC Derivative under subrule 2.2.2(1) that includes the information specified in subparagraph 2.4.1(c).

# Schedule 1  Information requirements

## Part S1.1 Preliminary

In this Schedule, a reference to a Reporting Entity that is an RE or Trustee includes a reference to a person appointed by the RE or Trustee to enter into OTC Derivatives on behalf of the RE or Trustee.

> Note: A person appointed by an RE or Trustee may be a fund manager—in which case, the Reporting Entity or the fund manager may, for example, create and maintain data elements of client codes, collateral portfolio codes, package identifiers, custom basket codes and event identifiers.

## Part S1.2 Definitions

### S1.2.1 Definitions

In the Tables in this Part:

*Business Identifier Code (BIC code)* means a universal identifier code issued to an entity under ISO 9362 or successor standard, in force from time to time.

*Designated Business Identifier* means:

(a) an Australian Business Number (ABN) with the status of active;

(b) an international business entity identifier issued by Avox Limited (AVID); or

(c) a Business Identifier Code (BIC code~~.~~):

*CCP* means an authorised clearing facility.

*Client Code* means a unique identifier code of not more than 72 characters assigned to a client by a Reporting Entity in the structure and format of the LEI of the Reporting Entity followed by characters assigned to the client ~~by the Reporting Entity~~.

*ISIN* means an international securities identification number in the format and structure specified in ISO 6166 *Financial services — International securities identification number (ISIN).*

*MIC* means an identifier in the format and structure specified in ISO 10383 *Securities and Related Financial Instruments— — Codes for Exchanges and Market Identification.*

*GLEIF* means the Global Legal Entity Identifier Foundation which is a foundation within the meaning of the Swiss Civil Code.

*Portfolio Basis*, in relation to collateral, means the collateral was calculated on the basis of net positions resulting from a set of Derivatives, rather than per Derivative.

*reported as a monetary amount* means that the value reported is an amount of money.

> Note: For example, 1234.56 is the monetary amount of 1,234.56 Australian dollars.

*reported as a decimal* means a rate reported as a number that is 1/100th of the number in percentage format.

> Note: For example, 0.0257 is a number that is 1/100th of the number 2.57 in 2.57%.

*reported in basis points* means a rate reported as a number that is 100 times the number in percentage format.

> Note: For example, 257 is a number that is 100 times the number 2.57 in 2.57%.

*RIC* means a Reuters Instrument Code.

**ROC Statement** means the *Statement on individuals acting in a business capacity* dated 30 September 2015 published by the committee known as the Regulatory Oversight Committee, formed to oversee the Global LEI System and other identifier systems.

> Note: The ROC Statement is available on a website maintained by the Regulatory Oversight Committee at http://www.leiroc.org.

*UPI* means a product identifier code in the format and structure specified in ISO 4914 *Unique product identifier.*

# Part S1.3 Derivative Transaction Information

## S1.3.1 Derivative Transaction Information

(1) For the purposes of these Rules, the **Derivative Transaction Information** in relation to a Reportable Transaction is:

(a)    ~~if the Reportable Transaction is~~for the entry into, modification, termination or assignment of an OTC Derivative, or a change to the way a Reporting Entity records an OTC Derivative as specified in subrule 1.2.5(1)(b)~~(iv) for, a commodity derivative that is not an electricity derivative,~~):

  (i)    the information about the Reportable Transaction set out in column 3 of Table S1.1(1~~) and the additional information about the Reportable Transaction set out in column 3 of Table S1.1(2~~), to the extent that information is relevant to the Reportable Transaction, and in accordance with the format and ~~allowable~~allowed values set out in columns 4~~ and 5 of those tables;~~ and 5 of Table S1.1(1);

  (ii)    ~~if~~ the ~~Reportable Transaction is the entry into, or a change to the way a Reporting Entity records an OTC Derivative as specified in subrule 1.2.5(1)(b)(iv) for, a credit derivative or an equity derivative, the~~ valuation information ~~about the Reportable Transaction~~ set out in column 3 of Table S1.1(~~1) and~~2), to the ~~additional~~extent that information ~~about~~is relevant to the Reportable Transaction, and in accordance with the format and allowed values set out in columns 4 and 5 of Table S1.1(2); and

  ~~(ii)~~(iii)    the collateral information set out in column 3 of Table S1.1(3), to the extent that information is relevant to the Reportable Transaction, and in accordance with the

format and ~~allowable~~allowed values set out in columns 4~~–~~ and 5 of ~~those tables;~~Table S1.1(3).

~~(c)~~ ~~if the Reportable Transaction is the entry into, or a change to the way a Reporting Entity records an OTC Derivative as specified in subrule 1.2.5(1)(b)(iv) for, a foreign exchange derivative, the information about the Reportable Transaction set out in column 3 of Table S1.1(1) and the additional information about the Reportable Transaction set out in column 3 of Table S1.1(4), to the extent that information is relevant to the Reportable Transaction and in accordance with the format and allowable values set out in columns 4  5 of those tables;~~

~~if the Reportable Transaction is the entry into,~~ (2) In Table S1.1(1), the Derivative Transaction Information for Item 5 and, if applicable, Item 8 is:

~~(d)~~ for a report about a Reportable Transaction that is the entry into, or assignment of, an OTC Derivative or a change to the way a Reporting Entity records an OTC Derivative as specified in subrule 1.2.5(1)(b)(iv) ~~for,~~ ~~an interest rate derivative, the information about the Reportable Transaction set out in column 3 of Table S1.1(1) and the additional information about the Reportable Transaction set out in column 3 of Table S1.1(5), to the extent that information is relevant to the Reportable Transaction and in accordance with the format and allowable values set out in columns 4  5 of those tables;~~

~~(e)~~ ~~if the Reportable Transaction is the modification or termination of an OTC Derivative referred to in paragraphs (a)  (d), any changes to the information set out in Tables S1.1(1)  (5) resulting from the modification or termination of the derivative, to the extent that information is relevant to the Reportable Transaction and in accordance with the format and allowable values set out in columns 4  5 of those tables; and~~

~~(f)~~ ~~if the Reportable Transaction is the assignment, by a party to an OTC Derivative referred to in paragraphs (a)  (d), of some or all of the party's rights and obligations under the arrangement, any changes to the information set out in Tables S1.1(1)  (5) resulting from the assignment, to the extent that information is relevant to the Reportable Transaction and in accordance with the format and allowable values set out in columns 4  5 of those tables.~~

> ~~Note: As at the date the Rules are made, the Prescribed Classes under the Corporations (Derivatives) Determination 2013 are commodity derivatives that are not electricity derivatives, credit derivatives, equity derivatives, foreign exchange derivatives and interest rate derivatives.~~

(2) For Item 5 and, if applicable, Item 6 in Table S1.1(1) and Items 6, 7, 8 and 9 of Table S1.1(5), the Derivative Transaction Information is:

(a) ~~if the Reportable Transaction is of a kind referred to in paragraphs (a)  (d) or (f) of subrule (1)~~ and the entity to which the item relates is eligible for an LEI:

   (i) if the entity has an LEI, that LEI; or

   (ii) if the entity does not have an LEI, a Designated Business Identifier of the entity or an internal entity identifier, in the structure and format of a Client Code, of the entity, provided that:

(A)   The entity, or another entity on behalf of the entity, or the Reporting Entity, applies, or has applied, for the issue of an LEI within 2 Business Days after the requirement to report the Reportable Transaction arises; and

(B)   as soon as reasonably practicable after the LEI is available to the Reporting Entity, including as published by the ~~GLEIF~~GLEI, the Reporting Entity must use all reasonable endeavours to report the LEI ~~for the~~in a Reportable Transaction unless the OTC Derivative to which the LEI relates has been terminated or has expired; ~~or~~and

(b)   ~~if the~~ for a report about a Reportable Transaction that is the entry into, or assignment of ~~a kind referred~~an OTC Derivative or a change to the way a Reporting Entity records an OTC Derivative as specified in ~~paragraphs (a)–(d) or (f) of~~ subrule ~~(1.~~2.5(1)(b)(iv)) and the entity to which the item relates is a natural person not eligible for the issue of an LEI per the ROC Statement, the Client Code; ~~or~~

(c)   ~~if the~~for a report about a Reportable Transaction that is a modification or termination of ~~a kind referred to in paragraph (e) of subrule (1)~~an OTC Derivative or is a report made under rule 2.2.2, the identifier of the entity that was reported for the Reportable Transaction about which a report is being made~~.~~; and

(d)   in this subrule, if the entity to which the item relates is comprised of two or more counterparties, other than a partnership, that entered into the Reportable Transaction as joint or joint and several counterparties, the entity is one of those joint or joint and several entities.

(3) For a report made under Rule 2.2.2:

(a)   for the information that is being reported as changed, a Reporting Entity must report that information in accordance with the format and allowable values set out in columns 4–-5 of the relevant tables; ~~and~~

(b)   for information other than entity identifiers that is being reported as not changed~~;~~, a Reporting Entity must report that information in accordance with the format and allowable values set out in columns 4-5 of the relevant tables; and

~~(b)~~(c) for information about entity identifiers, a Reporting Entity may report that information in the format and value permitted by the Rules prior to 1 ~~October 2023~~April 2024.

(4) A Small-scale Buy-side Entity is not required to report Derivative Transaction Information that is:

(a)   Item 9 in Table S1.1(2); or

~~(a)~~(b)Items 12, 14, 15, 16, 19 and 20 in Table S1.1~~): Common data~~(3).

**Note:** In the tables below, for easier comparison, items related to valuation and collateral in Table S1.1(1): Common data of the current ASIC Rules have been relocated – in this document – to Table S1.1(2): Valuation information and Table S1.1(3): Collateral information, prior to being marked-up.

However, the text of Attachment 2 to CP 361 prevails over the text of this document.

**Table S1.1(1): Transaction information~~Common data~~**

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| **Data elements related to UTI and UPI** | | | | |
| 1 | Unique transaction identifier | For a Reportable Transaction of the kind referred to in 1.2.5(1)(b)(i), (iii), or (iv), a UTI as referred to in Rule 2.2.9. | As specified in ISO 23897. | Any value specified in ISO 23897. |
| | | For a Reportable Transaction of the kind referred to in 1.2.5(1)(b)(ii) or for a report made under Rule 2.2.2, the transaction identifier of the Reportable Transaction about which the report is made. | If the transaction identifier is a UTI as referred to in Rule 2.2.9, As specified in ISO 23897.<br><br>For any other kind of transaction identifier, no format is specified. | The value of the transaction identifier of the Reportable Transaction about which the report is made. |
| 2 | Unique product identifier | ~~The product identifier for the OTC Derivative the subject of the Reportable Transaction using an internationally accepted product taxonomy.~~<br><br>The product identifier for the kind of OTC Derivative the subject of the Reportable Transaction.<br><br>This data element is not required in a report about the termination of an OTC Derivative. | ~~Not specified.~~<br><br>As specified in ISO 4914. | ~~Any values accepted by the Derivative Trade Repository that is receiving the report.~~<br><br>Any value specified in ISO 4914. |

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---------|----------|--------------------------------------|-----------|---------------------|
| **Data elements related to counterparties, beneficiaries and other entities** | | | | |
| 3 | Reporting Entity | The current LEI of the Reporting Entity. | As specified in ISO 17442. | The value of the current LEI. |
| 4 | Counterparty 1 | The current LEI of:<br><br>(a)  if the Reporting Entity is an RE, Trustee or corporate director of the managed investment scheme, trust or CCIV that holds the OTC Derivative the subject of the Reportable Transaction, the managed investment scheme, trust or CCIV; or<br><br>(b)  otherwise, the Reporting Entity. | As specified in ISO 17442. | The value of the current LEI. |
| 5 | Counterparty 2 | The LEI or another identifier, determined in accordance with subrule S1.3.1(2), of the entity that is:<br><br>(a)  if the counterparty of the OTC Derivative the subject of the Reportable Transaction whose identifier is not reported at item 4 is an RE or Trustee of the managed investment scheme or trust that holds the OTC Derivative the subject of the Reportable Transaction, the managed investment scheme or trust; or<br><br>(b)  otherwise, the counterparty of the OTC Derivative the subject of the Reportable Transaction whose identifier is not reported at item 4. | For an LEI, As specified in ISO 17442.<br><br>For any other kind of identifier, an alphanumeric code of not more than 72 characters. | For an LEI:<br><br>(a)  if Counterparty 2 is an Australian entity or a Reporting Entity, The value of the current LEI;<br><br>(b)  otherwise, the value of the LEI.<br><br>For a Client Code, the value of the Client Code.<br><br>For any other kind of identifier, the value of the identifier. |

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| 6 | Counterparty 2 identifier type | For the identifier reported for Counterparty 2 (item 5 above), the applicable True or False value specified in column 5 of this item. | As specified in the applicable paragraph of column 5 of this item. | (a) True—if the type of identifier is an LEI; or<br><br>(b) False—if the type of identifier is not an LEI. |
| 7 | Country of Counterparty 2 | For an identifier type reported as False under item 6 above, the code of the country of residence or registered business address of Counterparty 2. | A 2 character country code in accordance with ISO 3166. | The value of the 2 character country code. |
| 68 | Beneficiary 1 | Where a person other than the Reporting Entity or the beneficiaries of a managed investment scheme, trust or CCIV is a beneficiary of the rights and obligations of the Reportable Transaction, the LEI or other identifier of the beneficiary determined in accordance with subrule S1.3.1(2). | For an LEI, As specified in ISO 17442.<br><br>For any other kind of identifier, an alphanumeric code of not more than 72 characters. | For an LEI:<br><br>(a) if Beneficiary 1 is an Australian Entity or a Reporting Entity, The value of the current LEI;<br><br>(b) otherwise, the value of the LEI.<br><br>For a Client Code, the value of the Client Code.<br><br>For any other kind of identifier, the value of the identifier. |
| 9 | Beneficiary 1 identifier type | For the identifier reported for Beneficiary 1 (item 8 above), the applicable True or False indicator specified in column 5 of this item. | As specified in the applicable paragraph of column 5 of this item. | (a) True—if the type of identifier is an LEI; or<br><br>(b) False—if the type of identifier is not an LEI. |
| 810 | Broker | If a broker acted as intermediary for the Reporting Entity in relation to the Reportable Transaction, without becoming a counterparty to the OTC Derivative the subject of the Reportable Transaction, the current LEI of the broker. | As specified in ISO 17442. | The value of the current LEI. |

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| 11 | Execution agent of the Counterparty 1 | If applicable, the current LEI of the entity that entered into the Reportable Transaction as agent for the Reporting Entity without becoming a counterparty themselves. | As specified in ISO 17442. | The value of the current LEI. |
| 18 | Counterparty side (buy/sell) | A notation to indicate whether the Reporting Entity is the buyer or seller of the OTC Derivative the subject of the Reportable Transaction. This data element is not required for Reported Transactions where the Unique product identifier reported under item 2 is a unique product identifier for a: (a) deliverable or non-deliverable foreign exchange forward; or an interest rate derivative that is a swap. | The format specified in the applicable paragraph of column 5 of this item. | Any values accepted by the Derivative Trade Repository that is receiving the report. |
| 12 | Direction 1 | An indicator of whether the Reporting Entity is the buyer or the seller at the time the Reportable Transaction is entered into. | As specified in the applicable paragraph of column 5 of this item. | (a) BYER—if the Reporting Entity is the buyer; or (b) SLLR—if the Reporting Entity is the seller. |

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---------|----------|---------------------------------------|-----------|---------------------|
| | | This data element is required for OTC Derivatives:<br><br>(a) where, other than for foreign exchange derivatives, the UPI that is reported is for an instrument type that is a forward;<br><br>(b) that are options, contracts for difference (other than foreign exchange contracts for difference) or credit default swaps;<br><br>(c) where the underlier to the OTC Derivative is a measure of variance, volatility, correlation, dividend or other attribute of an underlier (other than its price) which may vary in value; or<br><br>(d) a value is not reported for Direction 2—Leg 1 (item 13 below) or Direction—Leg 2 (item 14 below).<br><br>This data element is not applicable to Reportable Transactions for which a value for Direction 2—Leg 1 (item 13 below) is required to be reported. | | |
| 13 | Direction 2—Leg 1 | An indicator of whether the Reporting Entity is the payer or the receiver of leg 1 at the time the Reportable Transaction is entered into.<br><br>This data element is required for Reportable Transactions where an allowable value is not reported for Direction 1 (item 12 above).<br><br>This data element is not applicable to Reportable Transactions for which an allowable value for Direction 1 (item 12 above) is required to be reported. | As specified in the applicable paragraph of column 5 of this item. | (a) MAKE—if the Reporting Entity is the payer; or<br><br>(b) TAKE—if the Reporting Entity is the receiver. |
| 14 | Direction 2—Leg 2 | An indicator of whether the Reporting Entity is the payer or the receiver of leg 2 at the time the Reportable Transaction is entered into.<br><br>This data element is required for Reportable Transactions for which an allowable value is reported for Direction 2—Leg 1 (item 13 above). | As specified in the applicable paragraph of column 5 of this item. | (a) MAKE—if the Reporting Entity is the payer; or<br><br>(b) TAKE—if the Reporting Entity is the receiver<br><br>and which is not the same as the indicator reported for Direction 2—Leg 1 (item 13 above). |

**Data elements related to dates and timestamps**

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| ~~13~~15 | Effective date | The unadjusted date at which obligations under the OTC Derivative the subject of the Reportable Transaction come into effect, taken from the trade confirmation. | YYYY-MM-DD in accordance with ISO 8601. | Any valid date. |
| ~~14~~16 | Expiration date | ~~If the OTC Derivative the subject of the Reportable Transaction is not an option, the~~ The unadjusted date at which obligations under the OTC Derivative the subject of the Reportable Transaction cease, taken from the trade confirmation. | YYYY-MM-DD in accordance with ISO 8601. | Any valid date. |
| ~~19~~17 | Execution timestamp | The date and time the OTC Derivative the subject of the Reportable Transaction was entered into.<br><br>This data element remains constant during the life of the OTC Derivative and must be included in all reports including a report about the termination of the OTC Derivative. | YYYY-MM-DDThh:mm:ssZ date and time format, in Coordinated Universal Time (**UTC**) in accordance with ISO 8601. | The values specified in a valid UTC date and time. |
| 18 | Event timestamp | The date and time of the occurrence of the event of the Event type (item 100 below) where the Action type (item 99 below) is reported as MODI or TERM. | YYYY-MM-DDThh:mm:ssZ date and time format in UTC in accordance with ISO 8601. | The values specified in a valid UTC date and time. |
| ~~20~~19 | Clearing timestamp | If the Reportable Transaction was cleared at a CCP, ~~The~~ the date and time, notified to the Reporting Entity by ~~the~~ a CCP ~~reported as Central counterparty (item 10 above)~~, that the OTC Derivative the subject of the Reportable Transaction was cleared by the CCP. | YYYY-MM-DDThh:mm:ssZ date and time format in UTC, in accordance with ISO 8601. | The values specified in a valid UTC date and time. |

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| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| **Data elements related to clearing and trading** | | | | |
| 9̶20 | Cleared | An indicator of whether the OTC Derivative the subject of the Reportable Transaction has been cleared, or the Reporting Entity intends it to be cleared, by a CCP. | Not specified<br><br>As specified in the applicable paragraph of column 5 of this item. | Any values accepted by the Derivative Trade Repository that is receiving the report.<br><br>(a) Y—if the OTC Derivative the subject of the Reportable Transaction has been cleared;<br><br>(b) N—if the OTC Derivative the subject of the Reportable Transaction has not been cleared; or<br><br>(a)(c) I—if the Reporting Entity intends the OTC Derivative the subject of the Reportable Transaction will be cleared. |
| 1̶0̶21 | Central counterparty | The current LEI of the CCP that cleared the OTC Derivative the subject of the Reportable Transaction.<br><br>Where Cleared (item 20 above) is reported as Y, the current LEI of the CCP that cleared the OTC Derivative the subject of the Reportable Transaction. | as specified in ISO 17442. | The value of the current LEI. |
| 1̶1̶22 | Clearing member | The current LEI of the clearing member through which the Reportable Transaction was cleared at the CCP reported as Central counterparty (item 10 above).<br><br>If the Reportable Transaction was cleared at a CCP, the current LEI of the clearing member through which the Reportable Transaction was cleared at the CCP reported as Central counterparty (item 21 above). | As specified in ISO 17442. | The value of the current LEI. |

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| ~~12~~23 | Platform identifier | The MIC of the facility on which, or through which, the OTC Derivative the subject of the Reportable Transaction was entered into; or<br><br>(a) if the OTC Derivative the subject of the Reportable Transaction was not entered into on or through a facility, an indicator of whether the kind of OTC Derivative the subject of the Reportable Transaction is able to be traded on or through a facility the four-character code specified in column 5(b)(i) of this item; or<br><br>(b) if the OTC Derivative the subject of the Reportable Transaction was not entered into on or through a facility, an indicator of whether the kind of OTC Derivative the subject of the Reportable Transaction is not able to be traded on or through a facility the four-character code specified in column 5(b)(ii) of this item; or<br><br>(c) If the Reporting Entity is not able to determine whether the OTC Derivative the subject of the Reportable Transaction is, or is not, able to be traded on or through a facility the four-character code specified in column 5(b)(iii) of this item. | As specified in ISO 10383 | (a) The value of the segment MIC; or<br><br>(b) if no segment MIC is available, one of the following four-character values (as applicable):<br><br>(i) XOFF—if the OTC Derivative the subject of the Reportable Transaction is able to be traded on or through a facility;<br><br>(ii) XXXX—if the OTC Derivative the subject of the Reportable Transaction is not able to be traded on or through facility;<br><br>(iii) BILT—if the Reporting Entity cannot determine whether the OTC Derivative the subject of the Reportable Transaction is, or is not, able to be traded on or through a facility. |

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| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| **Data elements related to notional amounts and quantities** | | | | |
| 24 | Notional amount—Leg 1 | The notional amount taken from the trade confirmation of the Reportable Transaction. If no notional amount is specified in the trade confirmation of the Reportable Transaction, the amount calculated by multiplying the amount reported as Total notional quantity—Leg 1 (item 26 below) by: (a) if the Reportable Transaction is an option, the value reported for Strike price (item 57 below); (a)(b) if the Reportable Transaction is not an option, the value reported for Price (item 45 below); or (b)(c) if Strike price (item 57 below) and Price (item 45 below) are not applicable to the Reportable Transaction, the market price for the underlier at the time of the transaction. | A number of not more than 25 numerals, with no more than 5 numerals after the decimal point. | Any numeric value. |
| 25 | Notional amount—Leg 2 | If applicable, the notional amount taken from the trade confirmation of the Reportable Transaction and attributed by the Reporting Entity to Leg 2. | A number of not more than 25 numerals, with no more than 5 numerals after the decimal point. | Any numeric value. |

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| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---------|----------|--------------------------------------|-----------|---------------------|
| 26 | Total notional quantity—Leg 1 | If applicable, the aggregate notional quantity of the underlier attributed by the Reporting Entity to Leg 1 for the entire term of the OTC Derivative the subject of the Reportable Transaction. | A number of not more than 25 numerals, with no more than 5 numerals after the decimal point. | Any numeric value greater than or equal to zero. |
| 27 | Total notional quantity—Leg 2 | If applicable, the aggregate notional quantity of the underlier attributed by the Reporting Entity to Leg 2 for the entire term of the OTC Derivative the subject of the Reportable Transaction. | A number of not more than 25 numerals, with no more than 5 numerals after the decimal point. | Any numeric value greater than or equal to zero. |
| 28 | Notional quantity—Leg 1 | (a) If applicable, the amount of the constant notional quantity of the underlier attributed by the Reporting Entity to Leg 1 for each period of the OTC Derivative the subject of the Reportable Transaction; or<br><br>(b) where the notional quantity of Leg 1 is not constant in each period of the OTC Derivative the subject of the Reportable Transaction, the notional quantity of the current period of the OTC Derivative the subject of the Reportable Transaction. | A number of not more than 25 numerals, with no more than 5 numerals after the decimal point. | Any numeric value greater than or equal to zero. |

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| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| 29 | Notional quantity—Leg 2 | (a) If applicable, the amount of the constant notional quantity of the underlier attributed by the Reporting Entity to Leg 2 for each period of the OTC Derivative the subject of the Reportable Transaction; or<br><br>(b) where the notional quantity of Leg 2 is not constant in each period of the OTC Derivative the subject of the Reportable Transaction, the notional quantity of the current period of the OTC Derivative the subject of the Reportable Transaction. | A number of not more than 25 numerals, with no more than 5 numerals after the decimal point. | Any numeric value greater than or equal to zero. |
| 30 | Call amount | If the Reportable Transaction is a foreign exchange option, the monetary amount that the option gives the right to buy. | A number of not more than 25 numerals, with no more than 5 numerals after the decimal point. | Any numeric value greater than zero. |
| 31 | Put amount | If the Reportable Transaction is a foreign exchange option, the monetary amount that the option gives the right to sell. | A number of not more than 25 numerals, with no more than 5 numerals after the decimal point. | Any numeric value greater than zero. |
| 32 | Notional currency—Leg 1 | The currency code for the currency in which the Notional amount—Leg 1 (item 24 above) is denominated. | As specified in ISO 4217. | The value of the applicable currency code in ISO 4217. |
| 33 | Notional currency—Leg 2 | The currency code for the currency in which the Notional amount—Leg 2 (item 25 above) is denominated. | As specified in ISO 4217. | The value of the applicable currency code in ISO 4217. |
| 34 | Quantity unit of measure—Leg 1 | The unit of measure in which the Total notional quantity—Leg 1 (item 26 above) is expressed. | As specified in the ISO 20022 code set UnitOfMeasure12Code. | The value of the applicable ISO 20022 code set UnitOfMeasure12Code. |

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| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| 35 | Quantity unit of measure—Leg 2 | The unit of measure in which the Total notional quantity—Leg 2 (item 27 above) is expressed. | As specified in the ISO 20022 code set UnitOfMeasure12Code. | The value of the applicable ISO 20022 code set UnitOfMeasure12Code. |
| 36 | Call currency | The currency code for the currency in which the Call amount (item 30 above) is denominated. | As specified in ISO 4217. | The value of the applicable currency code in ISO 4217. |
| 37 | Put currency | The currency code for the currency in which the Put amount (item 31 above) is denominated. | As specified in ISO 4217. | The value of the applicable currency code in ISO 4217. |
| 38 | Notional amount schedule effective date—Leg 1 | If applicable, each unadjusted date on which the associated Notional amount schedule amount—Leg 1 becomes effective. | YYYY-MM-DD in accordance with ISO 8601, repeatable for each date. | Any valid date for each date. |
| | | This data element is only required for OTC Derivatives where Notional amount—Leg 1 is not a constant value over the entire term of the OTC Derivative. | | |
| 39 | Notional amount schedule end date—Leg 1 | If applicable, each unadjusted end date on which the associated Notional amount schedule amount—Leg 1 ceases to be effective. | YYYY-MM-DD in accordance with ISO 8601, repeatable for each date. | Any valid date for each date. |
| | | This data element is only required for OTC Derivatives where Notional amount—Leg 1 is not a constant value over the entire term of the OTC Derivative and a notional amount schedule is specified in the terms of the OTC Derivative. An end date is not required to be reported if it is the same date as the effective date of the next period of the schedule. | | |
| 40 | Notional amount schedule amount—Leg 1 | Each notional amount which becomes effective on the associated Notional amount schedule effective date—Leg 1. | A number of not more than 25 numerals, with no more than 5 numerals after the decimal point, repeatable for each notional amount. | Any numeric value greater than or equal to zero for each value. |

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| | | This data element is only required for OTC Derivatives where Notional amount—Leg 1 is not a constant value over the entire term of the OTC Derivative. | | |
| 41 | Notional amount schedule effective date—Leg 2 | If applicable, each unadjusted date on which the associated Notional amount schedule amount—Leg 2 becomes effective. | YYYY-MM-DD in accordance with ISO 8601, repeatable for each date. | Any valid date for each date. |
| | | This data element is only required for OTC Derivatives where Notional amount—Leg 2 is not a constant value over the entire term of the OTC Derivative and the Notional amount schedule effective date—Leg 2 dates are not the same as the equivalent Notional amount schedule effective date—Leg 1 dates. | | |
| 42 | Notional amount schedule end date—Leg 2 | If applicable, each unadjusted end date on which the associated Notional amount schedule amount—Leg 2 ceases to be effective. | YYYY-MM-DD in accordance with ISO 8601, repeatable for each date. | Any valid date for each date. |
| | | This data element is only required for OTC Derivatives where Notional amount—Leg 2 is not a constant value over the entire term of the OTC Derivative and the Notional amount schedule end date—Leg 2 dates are not the same as the equivalent Notional amount schedule end date—Leg 1 dates. An end date is not required to be reported if it is the same date as the effective date of the next period of the schedule. | | |
| 43 | Notional amount schedule amount—Leg 2 | If applicable, each notional amount which becomes effective on the associated Notional amount schedule effective date—Leg 2. | A number of not more than 25 numerals, with no more than 5 numerals after the decimal point, repeatable for each notional amount. | Any numeric value greater than or equal to zero for each value. |
| | | This data element is only required for OTC Derivatives where Notional amount—Leg 2 is not a constant value over the entire term of the OTC Derivative and the Notional amount schedule amount—Leg 2 amounts are not the same as the equivalent Notional amount schedule amount—Leg 1 amounts. | | |
| 27 | Option type | If the OTC Derivative the subject of the Reportable Transaction is an option, an indicator of the type of the option. | Not specified. | Any value accepted by the Derivative Trade Repository that is receiving the report. |

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| 28 | Option expiration date | If the OTC Derivative the subject of the Reportable Transaction is an option, the expiry date of the option. | YYYY-MM-DD in accordance with ISO 8601. | Any valid date. |
| 31 | Option style | (c)(d) If the OTC Derivative the subject of the Reportable Transaction is an option, an indicator of the style of the option. | As set out in the applicable paragraph of column 5 of this item. | (a) European—if the option can be exercised on a single fixed date; <br> (b) Asian—if the option can be exercised with reference to the average value of the underlying over a period of time; <br> (c) Bermudan—if the option can be exercised on a series of fixed dates; or <br> American—if the option can be exercised at any time during the life of the OTC Derivative. |
| 44 | Price notation | An indicator of the type of units in which Price (item 45 below) is reported. | As specified in the applicable paragraph of column 5 of this item. | (a) 1—if Price (item 45 below) is reported as a monetary amount; or <br> (b) 3—if Price (item 45 below) is reported as a decimal. |

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| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| 45 | Price | The price taken from the trade confirmation of the Reportable Transaction, not including fees, taxes or commissions. | This data element must be: (a) reported as a monetary amount; or (b) reported as a decimal. If Price notation (item 44 above) is reported as 1, a number of not more than 18 numerals, with no more than 13 numerals after the decimal point. If Price notation (item 44 above) is reported as 3, a number of not more than 11 numerals, with no more than 10 numerals after the decimal point. | Any numeric value. |
| | | This data element is required for OTC Derivatives: (a) that are contracts for differences (other than foreign exchange derivatives); (b) that are commodity derivatives or equity derivatives where: (i) the UPI that is reported is for an instrument type that is a forward; or (ii) the UPI that is reported is for an instrument type that is a swap and the OTC Derivative includes a term that is, or is equivalent to a fixed price or initial price; (c) where a value is not reported for all of the following: Fixed rate—Leg 1 (item 48 below), Fixed rate—Leg 2 (item 49 below), Spread—Leg 1 (item 51 below), Spread—Leg 2 (item 53 below), Strike price (item 57 below), Option premium amount (item 59 below) and Exchange rate (item 62 below); and (d) for OTC Derivatives that are credit derivatives, where any value other than UFRO is reported for Other payment type (item 73 below). | | |
| 46 | Price currency | The currency code for the currency in which Price (item 45 above) is denominated. | As specified in ISO 4217. | The value of the applicable currency code in ISO 4217. |

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| 47 | Price unit of measure | The unit of measure in which Price (item 45 above) is reported. | As specified in the ISO 20022 code set UnitOfMeasure12Code. | The value of the applicable ISO 20022 code set UnitOfMeasure12 Code. |
| 48 | Fixed rate—Leg 1 | If applicable, the value of the per annum rate of the fixed rate of Leg 1. | This data element must be reported as a decimal.  A number of not more than 11 numerals, with no more than 10 numerals after the decimal point. | Any numeric value. |
| 49 | Fixed rate —Leg 2 | If applicable, the value of the per annum rate of the fixed rate of Leg 2, reported as a decimal. | A number of not more than 11 numerals, with no more than 10 numerals after the decimal point. | Any numeric value. |
| 50 | Spread notation—Leg 1 | An indicator of the type of units in which Spread—Leg 1 (item 51 below) is reported. | As specified in the applicable paragraph of column 5 of this item. | (a) 1—if Spread—Leg 1 (item 51 below) is reported as a monetary amount;  (b) 3—if Spread—Leg 1 (item 51 below) is reported as a decimal; or  (c) 4—if Spread—Leg 1 (item 51 below) is reported in basis points. |

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| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---------|----------|--------------------------------------|-----------|---------------------|
| 51 | Spread—Leg 1 | If applicable, the value of the spread that is added to the reference rate or reference price of the underlier of Leg 1. | This data element must be:<br><br>(a) reported as a monetary amount;<br><br>(b) reported as a decimal; or<br><br>(c) reported in basis points.<br><br>If Spread notation—Leg 1 (item 50 above) is reported as 1, a number of not more than 18 numerals, with no more than to 13 numerals after the decimal point.<br><br>If Spread notation—Leg 1 (item 50 above) is reported as 3, a number of not more than 11 numerals, with no more than 10 numerals after the decimal point.<br><br>If Spread notation—Leg 1 (item 50 above) is reported as 4, a number of not more than 5 numerals, without any decimal places. | Any numeric value. |
| 52 | Spread notation—Leg 2 | An indicator of the type of units in which Spread—Leg 2 (item 53 below) is reported. | As specified in the applicable paragraph of column 5 of this item. | (a) 1—if Spread—Leg 2 (item 53 below) is reported as a monetary amount;<br><br>(b) 3—if Spread—Leg 2 (item 53 below) is reported as a decimal; or<br><br>(c) 4—if Spread—Leg 2 (item 53 below) is reported in basis points. |

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| 53 | Spread—Leg 2 | If applicable, the value of the spread that is added to the reference rate or reference price of the underlier of Leg 2. | This data element must be:<br><br>(a) reported as a monetary amount;<br><br>(b) reported as a decimal; or<br><br>(c) reported in basis points.<br><br>If Spread notation—Leg 2 (item 52 above) is reported as 1, a number of not more than 18 numerals, with no more than 13 numerals after the decimal point.<br><br>If Spread notation—Leg 2 (item 52 above) is reported as 3, a number of not more than 11 numerals, with no more than 10 numerals after the decimal point.<br><br>If Spread notation—Leg 2 (item 52 above) is reported as 4, a number of not more than 5 numerals, without any decimal places. | Any numeric value. |
| 54 | Spread currency—Leg 1 | The currency code for the currency in which Spread—Leg 1 (item 51 above) is denominated. | As specified in ISO 4217. | The value of the applicable currency code in ISO 4217. |
| 55 | Spread currency—Leg 2 | The currency code for the currency in which Spread—Leg 2 (item 53 above) is denominated. | As specified in ISO 4217. | The value of the applicable currency code in ISO 4217. |
| **Data elements related to prices** | | | | |

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| 56 | Strike price notation | An indicator of the type of units in which Strike price (item 57 below) is reported. | As specified in the applicable paragraph of column 5 of this item. | (a) 1—if Strike price (item 57 below) is reported as a monetary amount; or<br><br>(b) 3—if Strike price (item 57 below) is reported as a decimal. |
| 3257 | Strike price | If the OTC Derivative the subject of the Reportable Transaction is an option, the value of the strike price of the option. | A number of not more than 18 numerals with no more than 13 numerals after the decimal point.<br><br>This data element must be:<br><br>(a)  reported as a monetary amount; or<br><br>(b)  reported as a decimal.<br><br>If Strike price notation is reported as 1, a number of not more than 18 numerals, with no more than 13 numerals after the decimal point.<br><br>If Strike price notation is reported as 3, a number of not more than 11 numerals, with no more than 10 numerals after the decimal point. | Any numeric value greater than or equal to zero. |

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| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| 58 | Strike price currency/currency pair | If Strike price (item 57 above) is denominated in terms of one currency, the currency code for the currency in which Strike price (item 57 above) is denominated.<br><br>If Strike price (item 57 above) is denominated in terms of two currencies, the currency codes for the currencies in which Strike price (item 57 above) is expressed, in the order of the unit currency followed by the quoted currency, where the quoted currency is the currency of the units in which Strike price (item 57 above) is expressed. | One or two currency codes as specified in ISO 4217. | The value(s) of the applicable currency code(s) in ISO 4217. |
| 2959 | Option premium amount | If the OTC Derivative the subject of the Reportable Transaction is an option, the monetary amount of the option premium paid, or due to be paid, by the option buyer. | A number of not more than 25 numerals, with no more than 5 numerals after the decimal point. | Any numeric value greater than or equal to zero. |
| 3060 | Option premium currency | The currency code for the currency in which the option premium amount (item 28 59 above) is denominated. | As specified in ISO 4217. | The value of the applicable currency code in ISO 4217. |
| 61 | Option premium payment date | The unadjusted date on which the Option premium amount (item 59 above) is due to be paid, or due to be first paid where the Option premium amount (item 59 above) is paid in instalments. | YYYY-MM-DD in accordance with ISO 8601. | Any valid date. |

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| 62 | Exchange rate | For foreign exchange derivatives that are not options:<br><br>(a) the exchange rate between Notional currency—Leg 1 (item 32 above) and Notional currency—Leg 2 (item 33 above) taken from the trade confirmation of the Reportable Transaction; or<br><br>(b) if no such exchange rate is specified in the trade confirmation of the Reportable Transaction, the exchange rate calculated by dividing the amount reported as Notional amount—Leg 1 by Notional amount—Leg 2. | A number of not more than 18 numerals, with no more than 13 numerals after the decimal point. | Any value greater than zero. |
| 63 | Exchange rate basis | The currency codes for the currencies in which Exchange rate (item 62 above) is expressed, in the order of the unit currency followed by the quoted currency, where the quoted currency is the currency of the units in which Exchange rate (item 62 above) is expressed. | Two currency codes as specified in ISO 4217. | The values of the applicable currency codes in ISO 4217. |
| **Data elements related to regular payments and settlements** | | | | |
| 64 | Day count convention—Leg 1 | If applicable, an indicator of the day count for calculation of periodic payments of Leg 1 under the OTC Derivative the subject of the Reportable Transaction. | As specified in the ISO 20022 code set InterestComputationMethod4 Code. | The value of the applicable ISO 20022 code set InterestComputationMethod4 Code. |

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| 65 | Day count convention—Leg 2 | If applicable, an indicator of the day count for calculation of periodic payments of Leg 2 under the OTC Derivative the subject of the Reportable Transaction. | As specified in the ISO 20022 code set InterestComputationMethod4 Code. | The value of the applicable ISO 20022 code set InterestComputationMethod4 Code. |
| 66 | Payment frequency period—Leg 1 | If applicable, the time unit associated with the frequency of payment(s) of Leg 1 of the OTC Derivative the subject of the Reportable Transaction. | As specified in the applicable paragraph of column 5 of this item. | (a) DAIL—if the time unit is daily; <br>(b) WEEK—if the time unit is weekly; <br>(c) MNTH—if the time unit is monthly; <br>(d) YEAR—if the time unit is annually; <br>(e) ADHO—if the payment(s) take place on request or as necessary; or <br>(f) EXPI—if the payment takes place on or after the Expiration date (item 16 above). |
| 67 | Payment frequency period—Leg 2 | If applicable, the time unit associated with the frequency of payment(s) of Leg 2 of the OTC Derivative the subject of the Reportable Transaction. | As specified in the applicable paragraph of column 5 of this item. | (g) DAIL—if the time unit is daily; <br>(h) WEEK—if the time unit is weekly; <br>(i) MNTH—if the time unit is monthly; <br>(j) YEAR—if the time unit is annually; <br>(k) ADHO—if the payment(s) take place on request or as necessary; or <br>(l) EXPI—if the payment takes place on or after the Expiration date (item 16 above). |
| 68 | Payment frequency period multiplier—Leg 1 | The number of time units (as expressed by the Payment frequency period—Leg 1 (item 66 above)) that determines the frequency of payments of Leg 1 of the OTC Derivative the subject of the Reportable Transaction. | A number of not more than 3 numerals without any decimal places. | Any value greater than or equal to zero. |

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---------|----------|--------------------------------------|-----------|---------------------|
| 69 | Payment frequency period multiplier—Leg 2 | The number of time units (as expressed by the Payment frequency period—Leg 2 (item 67 above)) that determines the frequency of payments of Leg 2 of the OTC Derivative the subject of the Reportable Transaction. | A number of not more than 3 numerals without any decimal places. | Any value greater than or equal to zero. |
| 70 | Settlement currency—Leg 1 | Other than for OTC Derivatives that are physically settled, the currency code of the currency for the cash settlement of Leg 1 of the OTC Derivative the subject of the Reportable Transaction. | As specified in ISO 4217. | The value of the applicable currency code in ISO 4217. |
| 71 | Settlement currency—Leg 2 | Other than for OTC Derivatives that are physically settled, the currency code of the currency for the cash settlement of Leg 2 of the OTC Derivative the subject of the Reportable Transaction. | As specified in ISO 4217. | The value of the applicable currency code in ISO 4217. |
| **Data elements related to other payments** | | | | |
| 72 | Other payment amount | If applicable, the amounts of payment(s) paid or payable under the OTC Derivative the subject of the Reportable Transaction of the type reported as Other payment type (item 73 below). | A number of not more than 25 numerals, with no more than 5 numerals after the decimal point, repeatable for each Other payment amount. | Any numeric values greater than zero. |

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| 73 | Other payment type | An indicator of whether the type of payment(s) reported as Other payment amount (item 72 above) is:<br><br>(a) an upfront payment that is not a payment of an option premium, notional amount or standard fees, taxes or commissions; or<br><br>(b) a payment made upon the termination of an OTC Derivative that is not a payment of an option premium, notional amount or standard fees, taxes or commissions. | As specified in the applicable paragraph of column 5 of this item, repeatable for each Other payment amount. | (a) UFRO—if the payment is an upfront payment; or<br><br>(b) UWIN—if the payment is made upon the termination of an OTC Derivative. |
| 74 | Other payment currency | The currency code(s) in which the Other payment amount (item 72 above) is denominated. | As specified in ISO 4217, repeatable for each Other payment amount. | The value(s) of the applicable currency code(s) in ISO 4217. |
| 75 | Other payment date | The unadjusted date(s) on which the Other payment amount (item 72 above) is paid. | YYYY-MM-DD in accordance with ISO 8601, repeatable for each Other payment amount. | Any valid date for each date. |
| 76 | Other payment payer | The identifier of the payer of the Other payment amount (item 72 above), using:<br><br>(a) in the case of an entity who has an LEI, the LEI; or<br><br>(b) in the case of any other person, a Designated Business Identifier or Client Code. | For an LEI, as specified in ISO 17442.<br><br>For any other kind of identifier, an alphanumeric code of not more than 72 characters. | For an LEI:<br><br>(a) if Other payment payer is an Australian entity or a Reporting Entity, the value of the current LEI;<br><br>(b) otherwise, the value of the LEI.<br><br>For a Client Code, the value of the Client Code.<br><br>For any other kind of identifier, the value of the identifier. |

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---------|----------|---------------------------------------|-----------|----------------------|
| 77 | Other payment receiver | The identifier of the receiver of the Other payment amount (item 72 above), using: <br><br>(a) in the case of an entity who has an LEI, the LEI; or <br><br>(b) in the case of any other person, a Designated Business Identifier or Client Code. | For an LEI, as specified in ISO 17442. <br><br>For any other kind of identifier, an alphanumeric code of not more than 72 characters. | For an LEI: <br><br>(a) if Other payment receiver is an Australian entity or a Reporting Entity, the value of the current LEI; <br><br>(b) otherwise, the value of the LEI. <br><br>For a Client Code, the value of the Client Code. <br><br>For any other kind of identifier, the value of the identifier. |

**Data elements related to custom baskets and underliers**

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| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| 78 | Custom basket code | Where the UPI that is reported for Unique product identifier (item 2 above) is not a UPI with a specific underlier or code of a specific basket as a reference data element:<br><br>(a) the unique code assigned by the structurer of the custom basket (***the structurer***) to link its constituents; or<br><br>(b) if the structurer is not the Reporting Entity and the Reporting Entity does not receive the Custom basket code from the structurer in sufficient time to enable the Reporting Entity to report the custom basket code in accordance with Rule 2.2.3:<br><br>   (i) a unique code assigned by the Reporting Entity; or<br><br>   (ii) if the Reporting Entity has not entered into, in the twelve months ending on the preceding quarter day, more than twenty OTC Derivatives that require the reporting of a Custom basket code, the code B. | An alphanumeric code of not more than 72 characters. | (a) For a unique code, the LEI of the entity assigning the Custom basket code followed by a unique identifier of not more than 52 characters; and<br><br>(b) where there is no unique code, the value B. |

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| 79 | Identifiers of the basket's constituents | Where an allowable value is reported for Custom basket code (item 78 above), the identifiers of the underliers that are the constituents of the custom basket. | For an identifier under paragraph (a) of column 5, the format of the UPI reference data element that is the identifier.<br><br>For an identifier under paragraph (b) of column 5, an alphanumeric code of not more than 72 characters. | (a) the value of an identifier that is of a kind that can be a specific identifier in a UPI that is in accordance with ISO 4914 (**UPI underlier**); or<br><br>(b) if a UPI underlier is not available, an item 81 allowable value. |
| 80 | Source of the identifiers of the basket constituents | The identifier(s) of the sources of the underliers' identifiers that are reported as Identifiers of the basket's constituents (item 79 above). | For an identifier source under paragraph (a) of column 5, the format of the UPI reference data element that is the identifier source.<br><br>For an identifier source under paragraph (b) of column 5, an alphanumeric code of not more than 72 characters. | (a) for a UPI underlier reported for Identifiers of the basket's constituents (item 79 above), the value of the source of the UPI identifier in accordance with ISO 4914; or<br><br>(b) for an underlier reported for Identifiers of the basket's constituents (item 79 above) that is not a UPI underlier, an item 82 allowable value. |
| 3 | Underlying | A unique identifier for the underlying to the OTC Derivative the subject of the Reportable Transaction, or, if no unique identifier is available in the case of baskets or indices, a notation to indicate that the underlying is a basket or index. | Not specified. | Any values accepted by the Derivative Trade Repository that is receiving the report. |

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| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| 81 | Underlier ID—non-UPI | For Reportable Transactions that are commodity derivatives or equity derivatives and the UPI that is reported for Unique product identifier (item 2 above) is not a UPI with a specific underlier as a reference data element, the identifier of the specific underlier. | An alphanumeric code of not more than 72 characters. | (a) if the underlier has an ISIN or RIC, the ISIN or RIC;<br><br>(b) if (a) is not applicable, if the underlier is traded on a facility, the code assigned to the underlier by the operator of the facility;<br><br>(c) if (a) and (b) are not applicable, if the value of the underlier is determined by reference to other things traded on a facility, the code assigned to the underlier by the operator of the facility;<br><br>(d) if (a), (b) and (c) are not applicable, the code assigned to the underlier by the publisher of the reference rate, price or measure of the underlier;<br><br>(e) if (a), (b), (c) and (d) are not applicable:<br>   (i) the short name or abbreviation; or<br>   (ii) if there is no short name or abbreviation, the name<br>   assigned to the underlier by the publisher of the reference rate or price of the underlier;<br><br>(f) otherwise, any alphanumeric value. |

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| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---------|----------|---------------------------------------|-----------|---------------------|
| 82 | Underlier ID source—non-UPI | The identifier of the publisher of the rate, price or measure of the underlier reported as Underlier ID—non-UPI (item 81 above). | An alphanumeric code of not more than 72 characters. | (a) ISIN - if item 81 above is reported as an ISIN; <br><br>(b) RIC – if item 81 above is reported as a RIC; <br><br>(c) the segment MIC of the facility – if item 81 above is reported as a code assigned by the operator of the facility; <br><br>(d) the commonly understood abbreviation or short name of the publisher – if item 81 above is reported as a code, short name or name assigned by the publisher; <br><br>(e) the name of the publisher – if the publisher does not have a commonly understood abbreviation or short name and item 81 above is reported as a code, short name or name assigned by the publisher; <br><br>(f) otherwise, any alphanumeric value. |
| 83 | Maturity date of the underlier | If the OTC Derivative the subject of the Reportable Transaction is an option over an interest rate swap, the unadjusted date of the expiration date of the interest rate swap that is the underlier to the option. | YYYY-MM-DD in accordance with ISO 8601. | Any valid date. |
| ~~6~~84 | Identifier of the floating rate—Leg 2 | Other than for OTC Derivatives that are interest rate derivatives and if applicable~~For equity derivatives, if applicable~~, the identifier of the interest rate reference rate used to determine the interest payment amounts at predetermined intervals. | ~~Not specified.~~ <br><br>The format of a code that is an allowable value for the underlier identifier of an interest rate reference rate of a UPI. | ~~Any value accepted by the Derivative Trade Repository that is receiving the report.~~ <br><br>A code that is an allowable value for the underlier identifier of an interest rate reference rate of a UPI. |

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| 85 | Floating rate reference period—Leg 2 | Where an allowable value is reported for Identifier of the floating rate—Leg 2 (item 84 above), the time unit associated with the term of item 84 that is the interest rate reference rate of Leg 2 of the OTC Derivative the subject of the Reportable Transaction. | As specified in the applicable paragraph of column 5 of this item. | (a) DAIL—if the time unit is daily;<br>(b) WEEK—if the time unit is weekly;<br>(c) MNTH—if the time unit is monthly; or<br>(d) YEAR—if the time unit is annually. |
| 86 | Floating rate reference period multiplier—Leg 2 | Where an allowable value is reported for Identifier of the floating rate—Leg 2 (item 84 above), the number of time units (in the units reported for item 85 above) that determines the term of item 84 that is the interest rate reference rate of Leg 2 of the OTC Derivative the subject of the Reportable Transaction. | A number of not more than 3 numerals without any decimal places. | Any value greater than or equal to zero. |
| **Data elements related to CDS index transactions** | | | | |
| 87 | CDS index attachment point | If applicable, the defined lower point at which the level of losses:<br>(a) in the underlying portfolio of the CDS index;<br>(b) that is the underlier of the OTC Derivative the subject of the Reportable Transaction;<br>(c) reduces the notional of a tranche of the CDS index. | A number of not more than 11 numerals, with no more than 10 numerals after the decimal point. | Any value between 0 and 1 (including 0 and 1) and which is less than the value reported for CDS index detachment point (item 88 below). |

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| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| 88 | CDS index detachment point | If applicable, the defined upper point at which the level of losses:<br><br>(a) in the underlying portfolio of the CDS index;<br><br>(b) that is the underlier of the OTC Derivative the subject of the Reportable Transaction;<br><br>(c) no longer reduces the notional of the tranche of the CDS index to which CDS index attachment point (item 87 above) applies. | A number of not more than 11 numerals, with no more than 10 numerals after the decimal point. | Any value between 0 and 1 (including 0 and 1) and which is greater than the value reported for CDS index attachment point (item 87 above). |
| 89 | Index factor | If applicable, the index version factor or percentage of the CDS index that is the underlier of the OTC Derivative the subject of the Reportable Transaction that:<br><br>(a) multiplied by the Notional amount—Leg 1;<br><br>(b) equals the current notional amount covered by the seller of the OTC Derivative the subject of the Reportable Transaction. | A number of not more than 11 numerals, with no more than 10 numerals after the decimal point. | Any value between 0 and 1 (including 0 and 1). |
| **Data elements related to packages and links** | | | | |
| 90 | Package identifier | The identifier (determined by the Reporting Entity) in order to connect two or more Reportable Transactions that are reported separately. | An alphanumeric code of not more than 72 characters. | Any alphanumeric value. |

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---------|----------|----------------------------------------|-----------|----------------------|
| | | This data element is required for a Reportable Transaction which is one of two or more transactions that:<br><br>(a) are reported separately but entered into together as the product of a single economic arrangement;<br><br>(b) are reported separately because they are not able to be reported as a single report; or<br><br>(c) is the reporting of a foreign exchange swap derivative transaction entered into as a single economic arrangement but reported as two foreign exchange contracts with different Expiration dates (item 16 above). | | |
| 91 | Package transaction price notation | An indicator of the type of units in which Package transaction price (item 92 below) is reported. | As specified in the applicable paragraph of column 5 of this item. | (a) 1—if Package transaction price (item 92 below) is reported as a monetary amount; or<br><br>(b) 3—Package transaction price (item 92 below) is reported as a decimal. |
| 92 | Package transaction price | Where an allowable value is reported for Package identifier (item 90 above) and a value is not reported for Package transaction spread (item 95 below), the traded price of the entire package in which the Reportable Transaction is a component. | This data element must be:<br><br>(a) reported as a monetary amount; or<br><br>(b) reported as a decimal.<br><br>If Package transaction price notation (item 91 above) is reported as 1, a number of not more than 18 numerals, with no more than 13 numerals after the decimal point.<br><br>If Package transaction price notation (item 91 above)) is reported as 3, a number of not more than 11 numerals, with no more than 10 numerals after the decimal point. | Any numeric value. |
| 93 | Package transaction price currency | The currency code of the currency in which Package transaction price (item 92 above) is denominated. | As specified in ISO 4217. | The value of the applicable currency code in ISO 4217. |

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| 94 | Package transaction spread notation | An indicator of the type of units in which Package transaction spread (item 95 below) is reported. | As specified in the applicable paragraph of column 5 of this item. | (a) 1—if Package transaction spread (item 95 below) is reported as a monetary amount; (b) 3—if Package transaction spread (item 95 below) is reported as a decimal; or (c) 4—if Package transaction spread (item 95 below) is reported in basis points. |
| 95 | Package transaction spread | If a value is reported for Package identifier (item 90 above) and a value is not reported for Package transaction price (item 92 above),the traded price of the entire package in which the Reportable Transaction is a component, where the price is expressed as a spread or difference between two reference prices. | This data element must be: (a) reported as a monetary amount; (b) reported as a decimal; or (c) reported in basis points. If Package transaction spread notation (item 94 above) is reported as 1, a number of not more than 18 numerals, with no more than 13 numerals after the decimal point. If Package transaction spread notation (item 94 above) is reported as 3, a number of not more than 11 numerals, with no more than 10 numerals after the decimal point. If Package transaction spread notation (item 94 above) is reported as 4, an integer number of not more than 5 numerals, without any decimal places. | Any numeric value. |
| 96 | Package transaction spread currency | The currency code of the currency in which Package transaction spread (item 95 above) is denominated. | As specified in ISO 4217. | The value of the applicable currency code in ISO 4217. |

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| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| 97 | Prior UTI | For a Reportable Transaction that arises due to a lifecycle event on a single predecessor OTC Derivative, the transaction identifier of that single predecessor OTC Derivative. | An alphanumeric code of not more than 52 characters. | Any alphanumeric value. |
| 98 | Event identifier | The unique identifier to connect Reportable Transactions resulting from an event (for example, a compression or credit event). | An alphanumeric code of not more than 72 characters. | The LEI of the entity assigning the Event identifier followed by a unique identifier of not more than 52 characters. |
| **Data elements that are other transaction reporting data elements** | | | | |
| 33 | Action type | An indicator of whether the report being made relates to:<br>(a) a Reportable Transaction that is an entry into an OTC Derivative;<br>(b) a Reportable Transaction that is a modification of an OTC Derivative;<br>a Reportable Transaction that is a full termination of an OTC Derivative.For a report of a change under subrule 2.2.2(1), a notation to indicate whether the change relates to:<br>(a) a cancellation of a report previously made in error; or<br>a change or update to the information referred to in items 15–17 (mark-to-market, mark-to-model, or other valuation). | As set out in the applicable paragraph of column 5 of this item. | (a) New—for a Reportable Transaction that is an entry into an OTC Derivative;<br>(b) Modify—for a Reportable Transaction that is a modification of an OTC Derivative;<br>(c) Cancel or Compression (as applicable)—for a Reportable Transaction that is a full termination of an OTC Derivative;<br>(d) Error—for a cancellation of a report previously made in error; or<br>(e) ValuationUpdate—for a change or update to the information referred to in items 15–17.<br>The value reported may be appended with additional values that further describe the Action type. |

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| 99 | Action type | An indicator of whether the report being made relates to: <br><br>(a) a Reportable Transaction that is an entry into an OTC Derivative; <br><br>(b) a Reportable Transaction that is a modification of an OTC Derivative; or <br><br>(c) a Reportable Transaction that is a full termination of an OTC Derivative. <br><br>For a report of a change under subrule 2.2.2(1), a notation to indicate whether the change relates to: <br><br>(a) a correction to information in a report previously made; <br><br>(b) a cancellation of a report previously made in error; <br><br>(c) the reinstatement of a Reportable Transaction that was cancelled, terminated, matured or expired in error; or <br><br>(d) the transfer of a Reportable Transaction from one Derivative Trade Repository to another Derivative Trade Repository. | As set out in the applicable paragraph of column 5 of this item. | (a) NEWT—for a Reportable Transaction that is an entry into an OTC Derivative; <br><br>(b) MODI—for a Reportable Transaction that is a modification of an OTC Derivative; <br><br>(c) TERM—for a Reportable Transaction that is a full termination of an OTC Derivative; <br><br>(d) CORR—for a correction to information in a report previously made; <br><br>(e) EROR—for a cancellation of a report previously made in error; <br><br>(f) REVI—for the reinstatement of a Reportable Transaction that was cancelled, terminated, matured or expired in error; or <br><br>(g) PRTO—for the transfer of a Reportable Transaction from one Derivative Trade Repository to another Derivative Trade Repository. |

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| 100 | Event type | An indicator of whether the kind of event associated with the value reported for Action type relates to:<br><br>(a) the entry into an OTC Derivative or renegotiation of the terms of a previously reported OTC Derivative that does not result in change of a counterparty;<br><br>(b) an assignment of an OTC Derivative;<br><br>(c) a compression or post-trade risk reduction exercise;<br><br>(d) the full or partial termination of an OTC Derivative;<br><br>(e) the clearing of an OTC Derivative;<br><br>(f) the exercise of an option;<br><br>(g) the allocation of an OTC Derivative by apportioning its notional amount or total notional quantity to new OTC Derivatives with different counterparties;<br><br>(h) an event that results in the modification or termination of a previously reported OTC Derivative that is a credit derivative;<br><br>(i) the transfer of a Reportable Transaction from one Derivative Trade Repository to another Derivative Trade Repository;<br><br>(j) a corporate action on an equity underlier that impacts the previously reported OTC Derivatives over that | As set out in the applicable paragraph of column 5 of this item. | (a) TRAD – for the entry into of an OTC Derivative or renegotiation of the terms of a previously reported OTC Derivative that does not result in change of a counterparty;<br><br>(b) NOVA – for an assignment of an OTC Derivative;<br><br>(c) COMP – for a compression or post-trade risk reduction exercise;<br><br>(d) ETRM - the full or partial termination of an OTC Derivative;<br><br>(e) CLRG – for the clearing of an OTC Derivative;<br><br>(f) EXER – for the exercise of an option;<br><br>(g) ALOC – for the allocation of an OTC Derivative by apportioning its notional amount or total notional quantity to new OTC Derivatives with different counterparties;<br><br>(h) CREV – for an event that results in the modification or termination of a previously reported OTC Derivative that is a credit derivative;<br><br>(i) PTNG – for the transfer of a Reportable Transaction from one Derivative Trade Repository to another Derivative Trade Repository;<br><br>(j) CORP – for a corporate action on an equity underlier that impacts the previously reported OTC Derivatives over that equity underlier; |

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| | | equity underlier; <br><br> (k) the inclusion of an OTC Derivative into a position, where an existing OTC Derivative is terminated and either a new position is created or the Notional amount or Total notional quantity of an existing OTC Derivative is modified; or <br><br> (l) the re-reporting of a previously reported Reportable Transaction where the reported information about the OTC Derivative does not include all of the relevant Derivative Transaction Information set out in column 3 of this table or the reported information is not in accordance with the format and allowed values set out in columns 4-5 of this table. | | (k) INCP – for the inclusion of an OTC Derivative into a position, where an existing OTC Derivative is terminated and either a new position is created or the Notional amount or Total notional quantity of an existing OTC Derivative is modified; or <br><br> (l) UPDT - for the re-reporting of a previously reported Reportable Transaction where the reported information about the OTC Derivative does not include all of the relevant Derivative Transaction Information set out in column 3 of this table or the reported information is not in accordance with the format and allowed values set out in columns 4-5 of this table |
| ~~21~~101 | Reporting timestamp | The date and time of the submission of a report of a Reportable Transaction to the Derivative Trade Repository. | YYYY-MM-DDThh:mm:ssZ date and time value in UTC in accordance with ISO 8601. | The values specified in a valid UTC date and time. |
| ~~7~~102 | Report submitting entity | The current LEI of the entity submitting the report of a Reportable Transaction. | As specified in ISO 17442. | The value of the current LEI. |

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**Table S1.1(2): Valuation information**

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| **Data element related to UTI** | | | | |
| 1 | Unique transaction identifier | For a report made under Rule 2.2.2, the transaction identifier of the Reportable Transaction about which the report is made. | If the transaction identifier is a UTI as referred to in Rule 2.2.9, as specified in ISO 23897.<br><br>For any other kind of transaction identifier, no format is specified. | The value of the transaction identifier of the Reportable Transaction about which the report is made. |
| **Data elements related to counterparties, beneficiaries and other entities** | | | | |
| 2 | Reporting Entity | The current LEI of the Reporting Entity. | As specified in ISO 17442 Legal Entity Identifier. | The value of the current LEI. |
| 3 | Counterparty 1 | The current LEI of:<br><br>(a) if the Reporting Entity is an RE, Trustee or corporate director of the managed investment scheme, trust or CCIV that holds the OTC Derivative the subject of the Reportable Transaction, the managed investment scheme, trust or CCIV;<br><br>(b) otherwise, the Reporting Entity. | As specified in ISO 17442. | The value of the current LEI. |

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| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| 4 | Counterparty 2 | The LEI or another identifier, determined in accordance with subrule S1.3.1(2), of the entity that is:<br><br>(a) if the counterparty of the OTC Derivative the subject of the Reportable Transaction whose identifier is not reported at item 4 is an RE or Trustee of the managed investment scheme or trust that holds the OTC Derivative the subject of the Reportable Transaction, the managed investment scheme or trust;<br><br>(b) otherwise, the counterparty of the OTC Derivative the subject of the Reportable Transaction whose identifier is not reported at item 4. | For an LEI, as specified in ISO 17442.<br><br>For any other kind of identifier, an alphanumeric code of not more than 72 characters. | For an LEI:<br><br>(a) if Counterparty 2 is an Australian entity or a Reporting Entity, the value of the current LEI;<br><br>(b) otherwise, the value of the LEI.<br><br>For a Client Code, the value of the Client Code.<br><br>For any other kind of identifier, the value of the identifier. |
| **Data elements related to dates and timestamps** | | | | |
| 5 | Valuation timestamp | The date, or date and time, that the amount reported as Valuation amount (item 6 below) was determined. | (a) For a date, YYYY-MM-DD in accordance with ISO 8601; or<br><br>(b) For a date and time, YYYY-MM-DDThh:mm:ssZ date and time format in UTC in accordance with ISO 8601. | Any valid date or UTC date and time. |
| **Data elements related to valuation** | | | | |
| ~~15~~6 | Valuation amount | The unadjusted value of the OTC Derivative the subject of the Reportable Transaction, calculated as the amount that would be paid to terminate the OTC Derivative in an orderly market on the valuation date. | A number of not more than 25 numerals, with no more than 5 numerals after the decimal point. | Any numeric value. |
| ~~16~~7 | Valuation currency | The currency code for the currency in which the Valuation amount (item ~~15~~ 6 above) is denominated. | The format specified in ISO 4217. | The value of the applicable currency code in ISO 4217. |

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| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---------|----------|--------------------------------------|-----------|---------------------|
| 17~~8~~ | Valuation method | An indicator of the source and method used to determine the amount reported as Valuation amount (item ~~15~~6 above). | ~~Not specified.~~ As specified in the applicable paragraph of column 5 of this item. | ~~Any values accepted by the Derivative Trade Repository that is receiving the report.~~ (a) MTMA—if the Valuation amount (item 6 above) was determined using a mark-to-market method; or ~~(a)~~(b) MTMO—if the Valuation amount (item 6 above) was determined using a mark-to-model method. |
| **Data elements related to delta and next floating rate reset dates** | | | | |
| 9 | Delta | For OTC Derivatives that are options, the ratio of the change in the price of the OTC Derivative to the change in the price of the underlier that is the underlier applicable to the next time that the option may be exercised. | A number of not more than 25 numerals, with no more than 5 numerals after the decimal point. | Any numeric value. |
| 10 | Next floating reference reset date—Leg 1 | If applicable and other than for floating reference rates that reset on a daily frequency, the unadjusted nearest date in the future on which the interest rate reference rate of Leg 1 will be reset. | YYYY-MM-DD in accordance with ISO 8601. | Any valid date. |
| 11 | Next floating reference reset date—Leg 2 | If applicable and other than for floating reference rates that reset on a daily frequency, the unadjusted nearest date in the future on which the interest rate reference rate of Leg 2 will be reset. | YYYY-MM-DD in accordance with ISO 8601. | Any valid date. |
| **Data elements that are other reporting data elements** | | | | |
| 12 | Action type | An indicator of the value VALU. | As specified in column 5 of this item. | VALU |

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| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| 13 | Reporting timestamp | The date and time of the submission of a report of information set out in this table to the Derivative Trade Repository. | YYYY-MM-DDThh:mm:ssZ date and time format in UTC in accordance with ISO 8601. | The values specified in any valid UTC date and time. |
| 14 | Report submitting entity | The current LEI of the person submitting the report of information set out in this table. | As specified in ISO 17442. | The value of the current LEI. |

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**Table S1.1(3): Collateral information**

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---------|----------|--------------------------------------|-----------|---------------------|
| **Data element related to UTI** | | | | |
| 1 | Unique transaction identifier | For a report made under Rule 2.2.2, the transaction identifier of the Reportable Transaction about which the report is made. | If the transaction identifier is a UTI as referred to in Rule 2.2.9, as specified in ISO 23897. | The value of the transaction identifier of the Reportable Transaction about which the report is made. |
| | | | For any other kind of transaction identifier, no format is specified. | |
| **Data elements related to counterparties, beneficiaries and other entities** | | | | |
| 2 | Reporting Entity | The current LEI of the Reporting Entity. | As specified in ISO 17442. | The value of the current LEI. |
| 3 | Counterparty 1 | The current LEI of: | As specified in ISO 17442. | The value of the current LEI. |
| | | (a) if the Reporting Entity is an RE, Trustee or corporate director of the managed investment scheme, trust or CCIV that holds the OTC Derivative the subject of the Reportable Transaction, the managed investment scheme, trust or CCIV; | | |
| | | (b) otherwise, the Reporting Entity. | | |

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| 4 | Counterparty 2 | The LEI or another identifier, determined in accordance with subrule S1.3.1(2), of the entity that is:<br><br>(a) if the counterparty of the OTC Derivative the subject of the Reportable Transaction whose identifier is not reported at item 4 is an RE or Trustee of the managed investment scheme or trust that holds the OTC Derivative the subject of the Reportable Transaction, the managed investment scheme or trust;<br><br>(b) otherwise, the counterparty of the OTC Derivative the subject of the Reportable Transaction whose identifier is not reported at item 4. | For an LEI, as specified in ISO 17442.<br><br>For any other kind of identifier, an alphanumeric code of not more than 72 characters. | For an LEI:<br><br>(a) if Counterparty 2 is an Australian entity or a Reporting Entity, the value of the current LEI;<br><br>(b) otherwise, the value of the LEI.<br><br>For a Client Code, the value of the Client Code.<br><br>For any other kind of identifier, the value of the identifier. |
| **Data elements related to dates and timestamps** | | | | |
| 5 | Collateral timestamp | Latest date, or date and time, that an amount reported for Items 11, 12, 14, 15, 17 or 19 was determined. | (a) For a date, YYYY-MM-DD in accordance with ISO 8601; or<br><br>(b) For a date and time, YYYY-MM-DDThh:mm:ssZ date and time format in UTC in accordance with ISO 8601. | Any valid date or UTC date and time. |

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| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---------|----------|--------------------------------------|-----------|---------------------|
| **Data elements related to collateral arrangements** | | | | |

| 2~~2~~6 | Collateralisation category | An indicator of whether the OTC Derivative the subject of the Reportable Transaction is included in a collateral agreement (or collateral agreements) between the counterparties and of the kind of the collateral posting arrangements under the collateral agreement (or collateral agreements). | ~~Not specified.~~ <br><br> As set out in the applicable paragraph of column 5 of this item. | ~~Any values accepted by the Derivative Trade Repository that is receiving the report.~~ <br><br> (a) UNCL—if there is no collateral agreement between the counterparties or the collateral agreement(s) between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the OTC Derivative; <br><br> (b) PRC1—if the collateral agreement(s) between the counterparties stipulates that the Reporting Entity regularly posts only variation margin and that the other counterparty does not post any margin with respect to the OTC Derivative; <br><br> (c) PRC2—if the collateral agreement(s) between the counterparties stipulates that the other counterparty regularly posts only variation margin and that the Reporting Entity does not post any margin with respect to the OTC Derivative; <br><br> (d) PRCL—if the collateral agreement(s) between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the OTC Derivative; |

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(e)  OWC1—if the collateral agreement(s) between the counterparties stipulates that the Reporting Entity posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the OTC Derivative;

(f)  OWC2—the collateral agreement(s) between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the Reporting Entity does not post any margin with respect to the OTC Derivative transaction;

(g)  OWP1—if the collateral agreement(s) between the counterparties stipulates that the Reporting Entity posts the initial margin and regularly posts variation margin and that the other counterparty regularly posts only variation margin with respect to the OTC Derivative;

(h)  OWP2—if the collateral agreement(s) between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the Reporting Entity regularly posts

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---------|----------|--------------------------------------|-----------|---------------------|
| | | | | only variation margin with respect to the OTC Derivative; or |
| | | | | (a)(i) FLCL—if the collateral agreement(s) between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the OTC Derivative. |
| 7 | Collateral portfolio indicator | If the OTC Derivative the subject of the Reportable Transaction is collateralised, the True or False indicator specified in the applicable paragraph of column 5 of this item. | As specified in the applicable paragraph of column 5 of this item. | (a) True—for collateralisation performed on a Portfolio Basis; or<br>(b) False—for collateralisation not performed on a Portfolio Basis. |
| 8 | Portfolio containing non-reported component indicator | An indicator of whether the collateral portfolio in which the OTC Derivative the subject of the Reportable Transaction includes transactions that are not reported under these Rules. | As specified in the applicable paragraph of column 5 of this item. | (a) True—for collateral portfolio contains one or more non-reported transactions; or<br>(b) False—for collateral portfolio does not contain one or more non-reported transactions |
| 24 | Collateral portfolio code | If the OTC Derivative the subject of the Reportable Transaction is collateralised and collateral is reported on a Portfolio Basis, a unique code, determined by the Reporting Entity, to identify the portfolio. | An alphanumeric code of not more than 52 characters. | Any alphanumeric value. |

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---------|----------|--------------------------------------|-----------|---------------------|
| 9 | Collateral portfolio code (initial margin) | If the OTC Derivative the subject of the Reportable Transaction is collateralised and collateral is reported on a Portfolio Basis, a unique code, determined by the Reporting Entity to identify the collateral portfolio of amounts of initial margin, unless the collateralisation does not involve amounts of initial margin.<br><br>If there is only one collateral portfolio of amounts of margin that does not distinguish between margin that is initial margin and margin that is variation margin, the unique code is of that portfolio. | An alphanumeric code of not more than 52 characters. | Any alphanumeric value. |
| 10 | Collateral portfolio code (variation margin) | If the OTC Derivative the subject of the Reportable Transaction is collateralised and collateral is reported on a Portfolio Basis, a unique code, determined by the Reporting Entity to identify the collateral portfolio of amounts of variation margin, unless the collateralisation does not involve amounts of variation margin.<br><br>This data element is not reported if there is only one collateral portfolio of amounts of margin that does not distinguish between margin that is initial margin and margin that is variation margin, and the collateral portfolio code of the collateral portfolio is reported as Collateral portfolio code (initial margin) (item 9 above). | An alphanumeric code of no more than 52 characters. | Any alphanumeric value. |

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| **Data elements related to collateral amounts** | | | | |
| 25 | Value of collateral | If the Reportable Transaction is collateralised: (a) the value of the collateral posted by the Reporting Entity to the Counterparty 2 (item 5 above); or (b)(a) where collateral is posted by the Reporting Entity to the Counterparty 2 (item 5 above) on a Portfolio Basis, the value of all collateral posted for the portfolio. | A number of not more than 25 numerals, with no more than 5 numerals after the decimal point. | Any numeric value greater than or equal to zero. |
| 11 | Initial margin posted by the Reporting Entity (pre-haircut) | The monetary value of initial margin that has been posted by the Reporting Entity to the other counterparty. This refers to the total current value of the initial margin rather than to its daily change. Where a single amount of margin is posted that does not distinguish between margin that is initial margin and margin that is variation margin, the single amount of margin is reported for this data element. | A number of not more than 25 numerals, with no more than 5 numerals after the decimal point. | Any value greater than or equal to zero. |
| 12 | Initial margin posted by the Reporting Entity (post-haircut) | The monetary value that is the amount reported for Initial margin posted by the Reporting Entity (pre-haircut) (item 11 above) less the amount, if any, (the haircut) that is not counted as satisfying a term of margin posting of the collateralisation arrangement. | A number of not more than 25 numerals, with no more than 5 numerals after the decimal point. | Any value greater than or equal to zero. |
| 13 | Currency of initial margin posted | The currency code of the currency in which the amount reported for Initial margin posted by the Reporting Entity (pre-haircut) (item 11 above) is denominated. | As specified in ISO 4217. | The value of the applicable currency code in ISO 4217. |

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---------|----------|---------------------------------------|-----------|---------------------|
| 14 | Initial margin collected by the Reporting Entity (pre-haircut) | The monetary value of initial margin that has been collected by the Reporting Entity from the other counterparty.<br><br>This refers to the total current value of the initial margin rather than to its daily change.<br><br>Where a single amount of margin is collected that does not distinguish between margin that is initial margin and margin that is variation margin, the single amount of margin is reported for this data element. | A number of not more than 25 numerals, with no more than 5 numerals after the decimal point. | Any value greater than or equal to zero. |
| 15 | Initial margin collected by the Reporting Entity (post-haircut) | The monetary value that is the amount reported for Initial margin collected by the Reporting Entity (pre-haircut) (item 14 above) less the amount, if any, (the haircut) that is not counted as satisfying a term of margin posting of the collateralisation arrangement. | A number of not more than 25 numerals, with no more than 5 numerals after the decimal point. | Any value greater than or equal to zero. |
| ~~26~~ | ~~Currency of collateral value~~ | ~~The currency code for the currency in which the amount reported for Value of collateral (item 25 above) is denominated.~~ | ~~As specified in ISO 4217.~~ | ~~The value of the applicable currency code in ISO 4217.~~ |
| 16 | Currency of initial margin collected | The currency code of the currency in which the amount reported for Initial margin collected by the Reporting Entity (pre-haircut) (item 14 above) is denominated. | As specified in ISO 4217. | The value of the applicable currency code in ISO 4217. |
| 17 | Variation margin posted by the Reporting Entity (pre-haircut) | The monetary value of variation margin that has been posted by the Reporting Entity to the other counterparty.<br><br>This refers to the total current value of the variation margin rather than to its daily change. | A number of not more than 25 numerals, with no more than 5 numerals after the decimal point. | Any value greater than or equal to zero. |
| 18 | Currency of variation margin posted | The currency code of the currency in which the amount reported for Variation margin posted by the Reporting Entity (pre-haircut) (item 17 above) is denominated. | As specified in ISO 4217. | The value of the applicable currency code in ISO 4217. |

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| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| 19 | Variation margin collected by the Reporting Entity (pre-haircut) | The monetary value of variation margin that has been collected by the Reporting Entity from the other counterparty. This refers to the total current value of the variation margin rather than to its daily change. | A number of not more than 25 numerals, with no more than 5 numerals after the decimal point. | Any value greater than or equal to zero. |
| 20 | Currency of variation margin collected | The currency code of the currency in which the amount reported for Variation margin collected by the Reporting Entity (pre-haircut) (item 19 above) is denominated. | As specified in ISO 4217. | The value of the applicable currency code in ISO 4217. |
| **Data elements that are other transaction reporting data elements** | | | | |
| 21 | Action type | An indicator of the value MARU. | As specified in column 5 of this item. | MARU |
| 22 | Reporting timestamp | The date and time of the submission of a report of information set out in this table to the Derivative Trade Repository. | YYYY-MM-DDThh:mm:ssZ date and time format in UTC in accordance with ISO 8601. | The values specified in any valid UTC date and time. |
| 23 | Report submitting entity | The current LEI of the person submitting the report of information set out in this table. | As specified in ISO 17442. | The value of the current LEI. |

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**Table S1.1(2): Commodity derivative data**

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| 1 | Notional amount — Leg 1 | The notional amount taken from the trade confirmation of the Reportable Transaction.<br><br>If no notional amount is specified in the trade confirmation of the Reportable Transaction, the amount calculated by multiplying the amount reported as Total quantity (item 7 below) by:<br><br>(d) if the Reportable Transaction is an option, the value reported for Strike price (item 32 in Table S1.1(1));<br><br>(e) if the Reportable Transaction is not an option, the price specified in the trade confirmation of the Reportable Transaction; or<br><br>if no price is specified in the trade confirmation of the Reportable Transaction, the market price for the Underlying (item 3 in Table S1.1(1)) at the time of the transaction. | A number of not more than 25 numerals, with no more than 5 numerals after the decimal point. | Any numeric value. |
| 2 | Notional currency — Leg 1 | The currency code for the currency in which the Notional amount — Leg 1 (item 1 above) is denominated. | The format specified in ISO 4217. | The value of the applicable currency code in ISO 4217. |
| 3 | Other payment amount | (a) The amount of any upfront payment the Reporting Entity has made or received in relation to the OTC Derivative the subject of the Reportable Transaction. | A number of not more than 25 numerals, with no more than 5 numerals after the decimal point. | Any numeric value. |
| 4 | Payment frequency | (a) For Reported Transactions where the Unique product identifier reported under item 2 in Table S1.1(1) is for a swap, the dates on, or frequency with which, the agreement executed in relation to the OTC Derivative the subject of the Reportable Transaction requires payments to be made. | Not specified. | Any value accepted by the Derivative Trade Repository that is receiving the report. |

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| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---------|----------|--------------------------------------|-----------|---------------------|
| 5 | Quantity unit of measure | The unit of measure in which the Total quantity (item 7 below) is expressed (e.g. barrels, bushels). | (a)(c)      Not specified. | Any value accepted by the Derivative Trade Repository that is receiving the report. |
| 6 | Quantity | The single or periodic amount of the commodity (the number of quantity units) of the OTC Derivative the subject of the Reportable Transaction for which a payment or delivery is determined or an option may be exercised. | A number of not more than 25 numerals, with no more than 5 numerals after the decimal point. | Any numeric value greater than zero. |
| 7 | Total quantity | The quantity of the commodity for the entire term of the OTC Derivative the subject of the Reportable Transaction. | A number of not more than 25 numerals, with no more than 5 numerals after the decimal point. | Any numeric value greater than zero. |
| 8 | Settlement rate or index | There is no Derivative Transaction Information required to be reported for this item.<br><br>A Reporting Entity may (but is not required to) report the commodity reference rate, price or index for the calculation of settlement payments under the OTC Derivative the subject of the Reportable Transaction under this item. | Not specified. | Any value accepted by the Derivative Trade Repository that is receiving the report. |

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**Table S1.1(3): Equity derivative and credit derivative data**

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| 1 | Notional amount—Leg 1 | The notional amount taken from the trade confirmation of the Reportable Transaction.<br><br>If no such amount is specified in the trade confirmation of the Reportable Transaction, the amount calculated by multiplying the amount reported as Total quantity (item 7 below) by:<br><br>(a) if the Reportable Transaction is an option, the value reported for Strike price (item 32 in Table S1.1(1));<br><br>(b) if the Reportable Transactions is not an option, the price specified in the trade confirmation of the Reportable Transaction; or<br><br>(c) if no such price is specified in the trade confirmation of the Reportable Transaction, the market price for the Underlying (item 3 in Table S1.1(1)) at the time of the transaction. | A number of not more than 25 numerals, with no more than 5 numerals after the decimal point. | Any numeric value greater than zero. |
| 2 | Notional currency—Leg 1 | (a)(c) The currency code for the currency in which the Notional amount—Leg 1 (item 1 above) is denominated. | The format specified in ISO 4217. | The value of the applicable currency code in ISO 4217. |
| 3 | Other payment amount | (a)(c) The amount of any upfront payment the Reporting Entity has made or received in relation to the OTC Derivative the subject of the Reportable Transaction. | A number of not more than 25 numerals, with no more than 5 numerals after the decimal point. | Any numeric value. |

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| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---------|----------|--------------------------------------|-----------|---------------------|
| 4 | Payment frequency | For Reported Transactions where the Unique product identifier under item 2 in Table S1.1(1) is for a swap, the dates on, or frequency with which, the agreement executed in relation to the OTC Derivative the subject of the Reportable Transaction requires payments to be made. | Not specified. | (a) Any value accepted by the Derivative Trade Repository that is receiving the report. |
| 5 | Day count convention—Leg 2 | If applicable, the day count for the calculation of periodic payments of Leg 2 under the OTC Derivative the subject of the Reportable Transaction (e.g. ACT/360, ACT/365.FIXED). | Not specified. | (a) Any value accepted by the Derivative Trade Repository that is receiving the report. |
| 6 | Identifier of the floating rate—Leg 2 | For equity derivatives, if applicable, the identifier of the interest rate reference rate used to determine the interest payment amounts at predetermined intervals. | Not specified. | Any value accepted by the Derivative Trade Repository that is receiving the report. |
| 7 | Rate reset frequency | If a value is reported for Identifier of the floating rate—Leg 2 (item 6 above), the frequency with which the interest rate reference rate resets. | Not specified. | Any value accepted by the Derivative Trade Repository that is receiving the report. |

**Table S1.1(4): Foreign exchange derivative data**

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---------|----------|--------------------------------------|-----------|---------------------|
| 1 | Notional amount—Leg 1 | The notional amount of the notional currency payable by the Reporting Entity. | A number of not more than 25 numerals, with no more than 5 numerals after the decimal point. | Any numeric value greater than zero. |
| 2 | Notional amount—Leg 2 | The notional amount of the notional currency payable by Counterparty 2. | A number of not more than 25 numerals, with no more than 5 numerals after the decimal point. | Any numeric value greater than zero. |

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| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| 3 | Currency 1 | The currency code for the currency in which the Notional amount—Leg 1 (item 1 above) is denominated. | As specified in ISO 4217. | The value of the applicable currency code in ISO 4217. |
| 4 | Currency 2 | The currency code for the currency in which the Notional amount—Leg 2 (item 2 above) is denominated. | As specified in ISO 4217. | The value of the applicable currency code in ISO 4217. |
| 5 | Exchange rate | For foreign exchange derivatives that are not options, the exchange rate of the currencies referred to in items 3 and 4 taken from the trade confirmation of the Reportable Transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency. | A number of not more than 18 numerals, with no more than 13 numerals after the decimal point. | Any value greater than zero. |

**Table S1.1(5): Interest rate derivative data**

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| 1 | Notional amount—Leg 1 | The notional amount taken from the trade confirmation of the Reportable Transaction and attributed by the Reporting Entity to Leg 1. | A number of not more than 25 numerals, with no more than 5 numerals after the decimal point. | Any numeric value greater than zero. |
| 2 | Notional amount—Leg 2 | The notional amount taken from the trade confirmation of the Reportable Transaction and attributed by the Reporting Entity to Leg 2. | A number of not more than 25 numerals, with no more than 5 numerals after the decimal point. | Any numeric value greater than zero. |
| 3 | Notional currency—Leg 1 | The currency code for the currency in which Notional amount—Leg 1 (item 1 above) is denominated. | As specified in ISO 4217. | The value of the applicable currency code in ISO 4217. |
| 4 | Notional currency—Leg 2 | The currency code for the currency in which Notional amount—Leg 2 (item 2 above) is denominated. | As specified in ISO 4217. | The value of the applicable currency code in ISO 4217. |

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| 5 | Other payment amount | The amount of any upfront payment the Reporting Entity has made or received in relation to the OTC Derivative the subject of the Reportable Transaction. | A number of not more than 25 numerals, with no more than 5 numerals after the decimal point. | Any numeric value. |
| 6 | Payer (fixed rate leg 1) | The LEI or other identifier, determined in accordance with subrule S1.3.1(2), of the entity that is: <br><br> (a) the counterparty of the OTC Derivative the subject of the Reportable Derivative that pays the fixed rate leg 1; or <br><br> (b)(a) if the counterparty of the OTC Derivative the subject of the Reportable Transaction that pays the fixed rate leg 1 is an RE or Trustee of a managed investment scheme or trust that holds the OTC Derivative the subject of the Reportable Transaction, the managed investment scheme or trust. | For an LEI, as specified in ISO 17442. <br><br> For any other kind of identifier, an alphanumeric code of not more than 72 characters. | For an LEI: <br><br> (a) if Payer (fixed rate leg 1) is an Australian entity or a Reporting Entity, the value of the current LEI; <br><br> (b) otherwise, the value of the LEI. <br><br> For a Client Code, the value of the Client Code. <br><br> For any other kind of identifier, the value of the identifier. |

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| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| 7 | Payer (fixed rate leg 2) | There is no Derivative Transaction Information required to be reported for this item. A Reporting Entity may (but is not required to) report under this item the LEI or other identifier, determined in accordance with subrule S1.3.1(2), of the entity that is: (a) the counterparty of the OTC Derivative the subject of the Reportable Derivative that pays the fixed rate leg 2; or (b)(a) if the counterparty of the OTC Derivative the subject of the Reportable Transaction that pays the fixed rate leg 2 is an RE or Trustee of the managed investment scheme or trust that holds the OTC Derivative the subject of the Reportable Transaction, the managed investment scheme or trust. | For an LEI, as specified in ISO 17442. For any other kind of identifier, an alphanumeric code of not more than 72 characters. | For an LEI: (a) if Payer (fixed rate leg 2) is an Australian entity or a Reporting Entity, the value of the current LEI; (b) otherwise, the value of the LEI. For a Client Code, the value of the Client Code. For any other kind of identifier, the value of the identifier. |
| 8 | Payer (floating rate leg 1) | The LEI or other identifier, determined in accordance with subrule S1.3.1(2), of the entity that is: (a) the counterparty of the OTC Derivative the subject of the Reportable Derivative that pays the floating rate leg 1; or (b)(a) if the counterparty of the OTC Derivative the subject of the Reportable Transaction that pays the floating rate leg 1 is an RE or Trustee of the managed investment scheme or trust that holds the OTC Derivative the subject of the Reportable Transaction, the managed investment scheme or trust. | For an LEI, as specified in ISO 17442. For any other kind of identifier, an alphanumeric code of not more than 72 characters. | For an LEI: (a) if Payer (floating rate leg 1) is an Australian entity or a Reporting Entity, the value of the current LEI; (b) otherwise, the value of the LEI. For a Client Code, the value of the Client Code. For any other kind of identifier, the value of the identifier. |

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| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| 9 | Payer (floating rate leg 2) | The LEI or other identifier, determined in accordance with subrule S1.3.1(2), of the entity that is:<br><br>(a) the counterparty of the OTC Derivative the subject of the Reportable Derivative that pays the floating rate leg 2; or<br><br>(b)(a) if the counterparty of the OTC Derivative the subject of the Reportable Transaction that pays the floating rate leg 2 is an RE or Trustee of the managed investment scheme or trust that holds the OTC Derivative the subject of the Reportable Transaction, the managed investment scheme or trust. | For an LEI, as specified in ISO 17442.<br><br>For any other kind of identifier, an alphanumeric code of not more than 72 characters. | For an LEI:<br><br>(a) if Payer (floating rate leg 2) is an Australian entity or a Reporting Entity, the value of the current LEI;<br><br>(b) otherwise, the value of the LEI.<br><br>For a Client Code, the value of the Client Code.<br><br>For any other kind of identifier, the value of the identifier. |
| 10 | Fixed rate (leg 1) | The value of the per annum rate of the fixed rate of leg 1 | A number of not more than 11 numerals, with no more than 10 numerals after the decimal point. | Any value. |
| 11 | Fixed rate (leg 2) | The value of the per annum rate of the fixed rate of leg 2 | A number of not more than 11 numerals, with no more than 10 numerals after the decimal point. | Any value. |
| 12 | Fixed rate day count fraction | An indicator of the day count convention for the calculation of periodic payments of the fixed rate of the OTC Derivative | Not specified. | Any value accepted by the Derivative Trade Repository that is receiving the report. |
| 13 | Fixed leg payment frequency (leg 1) | For the fixed rate leg 1, the dates on, or frequency with which, the agreement executed in relation to the OTC Derivative requires the subject of the Reportable Transaction payments to be made. | Not specified. | Any value accepted by the Derivative Trade Repository that is receiving the report. |

| 1. Item | 2. Label | 3. Derivative Transaction Information | 4. Format | 5. Allowable Values |
|---|---|---|---|---|
| 14 | Fixed leg payment frequency (leg 2) | For the fixed rate leg 2, the dates on, or frequency with which, the agreement executed in relation to the OTC Derivative the subject of the Reportable Transaction requires payments to be made. | Not specified. | Any value accepted by the Derivative Trade Repository that is receiving the report. |
| 15 | Floating rate payment frequency (leg 1) | For the floating rate leg 1, the dates on, or frequency with which, the agreement executed in relation to the OTC Derivative the subject of the Reportable Transaction requires payments to be made. | Not specified. | Any value accepted by the Derivative Trade Repository that is receiving the report. |
| 16 | Floating rate payment frequency (leg 2) | For the floating rate leg 2, the dates on, or frequency with which, the agreement executed in relation to the OTC Derivative the subject of the Reportable Transaction requires payments to be made. | Not specified. | Any value accepted by the Derivative Trade Repository that is receiving the report. |
| 17 | Floating rate index identifier (leg 1) | For floating rate leg 1, the identifier of the rate used to determine the payment amount at predetermined intervals. | Not specified. | Any value accepted by the Derivative Trade Repository that is receiving the report. |
| 18 | Floating rate index identifier (leg 2) | For floating rate leg 2, the identifier of the rate used to determine the payment amount at predetermined intervals. | Not specified. | Any value accepted by the Derivative Trade Repository that is receiving the report. |
| 19 | Floating rate reset frequency (leg 1) | If a value is reported for Floating rate index identifier (leg 1) (item 17 above), the frequency with which the interest rate reference rate resets. | Not specified. | Any value accepted by the Derivative Trade Repository that is receiving the report. |
| 20 | Floating rate reset frequency (leg 2) | As optional information, if a value is reported for Floating rate index identifier (leg 2) (item 18 above), the frequency with which the interest rate reference rate resets. | Not specified. | Any value accepted by the Derivative Trade Repository that is receiving the report. |